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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
05/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	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
05/09/2017	2025 On 02-November-17			Bond Future	129.57	129.5838	129.5749	129.5838	2,291.00
05/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3395	3	3395	3	0.00
05/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3405	3	3405	3	0.00
05/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3385	3	3385	3	0.00
05/09/2017	2025 On 01-February-18			Bond Future	130.67	130.6753	130.6665	130.6753	0.00
05/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3234	3	3234	3	0.00
05/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3214	3	3214	3	0.00
05/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3224	3	3224	3	0.00
05/09/2017	2025 On 03-May-18			Bond Future	133.16	133.1668	133.1578	133.1668	0.00
05/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	52	0	52	0	0.00
05/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	42	0	42	0	0.00
05/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	62	0	62	0	0.00
05/09/2017	2029 On 02-November-17			Bond Future	99.92	99.9300	99.9231	99.9300	1,370.00
05/09/2017	2029 On 01-February-18			Bond Future	101.80	101.8033	101.7965	101.8033	0.00
05/09/2017	2029 On 03-May-18			Bond Future	102.72	102.7272	102.7203	102.7272	0.00
05/09/2017	2030 On 02-November-17			Bond Future	9.05	94.0070	9.0534	94.0070	58,840.00
05/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1954	2	1954	2	0.00
05/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2021	2	2021	2	0.00
05/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2088	2	2088	2	0.00
05/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 01-February-18			Bond Future	9.11	91.7311	9.1054	91.7311	0.00
05/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1844	1	1844	1	0.00
05/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1910	1	1910	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
05/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1778	1	1778	1	0.00
05/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 03-May-18			Bond Future	9.16	93.4410	9.1602	93.4410	0.00
05/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2174	2	2174	2	0.00
05/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2303	2	2303	2	0.00
05/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2239	2	2239	2	0.00
05/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
05/09/2017	2032 On 02-November-17			Bond Future	9.30	92.1675	9.3028	92.1675	34,960.00
05/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2311	2	2311	2	0.00
05/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2357	2	2357	2	0.00
05/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2403	2	2403	2	0.00
05/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	964	1	964	1	0.00
05/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	1017	1	1017	1	0.00
05/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	990	1	990	1	0.00
05/09/2017	2032 On 01-February-18			Bond Future	9.36	93.8625	9.3611	93.8625	0.00
05/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2340	2	2340	2	7,800.00
05/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3388	3	3388	3	0.00
05/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2007	2	2007	2	7,500.00
05/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3346	3	3346	3	0.00
05/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3303	3	3303	3	0.00
05/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2895	3	2895	3	750.00
05/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2703	2	2703	2	6,800.00
05/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1915	2	1915	2	0.00
05/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3190	3	3190	3	0.00
05/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1944	2	1944	2	0.00
05/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2252	2	2252	2	0.00
05/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2421	3	2421	3	0.00
05/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1887	2	1887	2	0.00
05/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2786	3	2786	3	0.00
05/09/2017	2032 On 03-May-18			Bond Future	9.42	91.4552	9.4183	91.4552	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
05/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4399	4	4399	4	0.00
05/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4442	4	4442	4	0.00
05/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4484	4	4484	4	0.00
05/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2356	3	2356	3	0.00
05/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2410	3	2410	3	0.00
05/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2383	3	2383	3	0.00
05/09/2017	2033 On 02-November-17			Bond Future	104.03	104.0377	104.0308	104.0377	5,174.00
05/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	6049	6	6049	6	0.00
05/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	6039	6	6039	6	0.00
05/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	6059	6	6059	6	0.00
05/09/2017	2033 On 01-February-18			Bond Future	105.98	105.9880	105.9812	105.9880	0.00
05/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3669	4	3669	4	0.00
05/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3679	4	3679	4	0.00
05/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3659	4	3659	4	0.00
05/09/2017	2033 On 03-May-18			Bond Future	106.92	106.9219	106.9150	106.9219	0.00
05/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	775	1	775	1	0.00
05/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	785	1	785	1	0.00
05/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	795	1	795	1	0.00
05/09/2017	2037 On 02-November-17			Bond Future	9.65	91.6451	9.6488	91.6451	54,537.00
05/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1914	2	1914	2	0.00
05/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1955	2	1955	2	0.00
05/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1874	2	1874	2	0.00
05/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1864	2	1864	2	0.00
05/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1825	2	1825	2	0.00
05/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1786	2	1786	2	0.00

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05/09/2017	2037 On 01-February-18			Bond Future	9.71	89.0754	9.7093	89.0754	160.00
05/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3430	3	3430	3	0.00
05/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3343	3	3343	3	0.00
05/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3386	3	3386	3	0.00
05/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2553	3	2553	3	0.00
05/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2484	3	2484	3	0.00
05/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2518	3	2518	3	0.00
05/09/2017	2037 On 03-May-18			Bond Future	9.77	90.7358	9.7720	90.7358	0.00
05/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4588	4	4588	4	0.00
05/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4676	4	4676	4	0.00
05/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4631	4	4631	4	0.00
05/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3031	3	3031	3	0.00
05/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3063	3	3063	3	0.00
05/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3000	3	3000	3	0.00
05/09/2017	2038 On 02-November-17			Bond Future	128.54	128.3443	128.5424	128.3443	19,544.00
05/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8268	8	8268	8	0.00
05/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8278	8	8278	8	0.00
05/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8258	8	8258	8	0.00
05/09/2017	2038 On 01-February-18			Bond Future	129.45	129.2453	129.4475	129.2453	0.00
05/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7482	8	7482	8	0.00
05/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7502	8	7502	8	0.00
05/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7492	8	7492	8	0.00
05/09/2017	2038 On 03-May-18			Bond Future	131.92	131.7095	131.9155	131.7095	0.00
05/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	354	1	354	1	0.00
05/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	374	1	374	1	0.00

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05/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	364	1	364	1	0.00
05/09/2017	2040 On 02-November-17			Bond Future	9.76	94.8073	9.7648	94.8073	15,192.00
05/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1628	1	1628	1	0.00
05/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1591	1	1591	1	0.00
05/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1665	1	1665	1	0.00
05/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2576	3	2576	3	0.00
05/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2527	3	2527	3	0.00
05/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2477	3	2477	3	0.00
05/09/2017	2040 On 01-February-18			Bond Future	9.83	92.0454	9.8267	92.0454	0.00
05/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3345	3	3345	3	0.00
05/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3432	3	3432	3	0.00
05/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3388	3	3388	3	0.00
05/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2942	3	2942	3	0.00
05/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2902	3	2902	3	0.00
05/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2982	3	2982	3	0.00
05/09/2017	2040 On 03-May-18			Bond Future	9.89	93.7611	9.8908	93.7611	0.00
05/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4839	4	4839	4	0.00
05/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4885	4	4885	4	0.00
05/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4793	4	4793	4	0.00
05/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3405	4	3405	4	0.00
05/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3370	4	3370	4	0.00
05/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3335	4	3335	4	0.00
05/09/2017	2044 On 02-November-17			Bond Future	9.79	91.8802	9.7885	91.8802	26,125.00
05/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1573	1	1573	1	0.00
05/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1647	1	1647	1	0.00
05/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1610	1	1610	1	0.00
05/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2640	3	2640	3	0.00
05/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2589	3	2589	3	0.00
05/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2691	3	2691	3	0.00
05/09/2017	2044 On 01-February-18			Bond Future	9.85	89.1897	9.8484	89.1897	0.00
05/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3394	3	3394	3	0.00
05/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3437	3	3437	3	0.00
05/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3481	3	3481	3	0.00
05/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2960	3	2960	3	0.00

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05/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3041	3	3041	3	0.00
05/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	3000	3	3000	3	0.00
05/09/2017	2044 On 03-May-18			Bond Future	9.91	90.8522	9.9103	90.8522	0.00
05/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5013	5	5013	5	0.00
05/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4967	5	4967	5	0.00
05/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4920	5	4920	5	0.00
05/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3396	4	3396	4	0.00
05/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3431	4	3431	4	0.00
05/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3361	4	3361	4	0.00
05/09/2017	2046 On 02-November-17			Bond Future	123.54	123.5519	123.5435	123.5519	21,292.00
05/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12757	13	12757	13	0.00
05/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12777	13	12777	13	0.00
05/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12767	13	12767	13	0.00
05/09/2017	2046 On 01-February-18			Bond Future	125.86	125.8680	125.8597	125.8680	0.00
05/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	7040	7	7040	7	0.00
05/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	7050	7	7050	7	0.00
05/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	7060	7	7060	7	0.00
05/09/2017	2046 On 03-May-18			Bond Future	126.66	126.6696	126.6613	126.6696	0.00
05/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	1279	1	1279	1	0.00
05/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	1289	1	1289	1	0.00
05/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	1269	1	1269	1	0.00
05/09/2017	2050 On 02-November-17			Bond Future	131.80	131.8073	131.7985	131.8073	22,382.00
05/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
05/09/2017	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
05/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12851	13	12851	13	0.00
05/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12861	13	12861	13	0.00
05/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12871	13	12871	13	0.00
05/09/2017	2050 On 01-February-18			Bond Future	132.60	132.6048	132.5963	132.6048	0.00
05/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7644	8	7644	8	0.00
05/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7634	8	7634	8	0.00
05/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7654	8	7654	8	0.00
05/09/2017	2050 On 03-May-18			Bond Future	135.12	135.1332	135.1243	135.1332	0.00
05/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
05/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	506	0	506	0	0.00
05/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	486	0	486	0	0.00
05/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	496	0	496	0	0.00
05/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	AL37 On 02-November-17			Index Future	561.98	560.7820	561.9790	560.7820	0.00
05/09/2017	AL37 On 01-February-18			Index Future	572.32	571.0960	572.3160	571.0960	0.00
05/09/2017	AL37 On 03-May-18			Index Future	582.99	581.7450	582.9870	581.7450	0.00
05/09/2017	AL7T On 02-November-17			Index Future	647.13	644.9940	647.1330	644.9940	0.00
05/09/2017	AL7T On 01-February-18			Index Future	659.04	656.8580	659.0360	656.8580	0.00
05/09/2017	AL7T On 03-May-18			Index Future	671.33	669.1050	671.3250	669.1050	0.00
05/09/2017	ALBI On 02-November-17			Index Future	580.51	577.6740	580.5090	577.6740	791.00
05/09/2017	ALBI On 01-February-18			Index Future	591.19	588.2990	591.1870	588.2990	0.00
05/09/2017	ALBI On 03-May-18			Index Future	602.21	599.2680	602.2110	599.2680	0.00
05/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	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
05/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2017	EL28 On 02-November-17			Bond Future	127.30	127.3027	127.2963	127.3027	0.00
05/09/2017	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
05/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6584	7	6584	7	0.00
05/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6594	7	6594	7	0.00
05/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6574	7	6574	7	0.00
05/09/2017	EL28 On 01-February-18			Bond Future	129.68	129.6892	129.6829	129.6892	0.00
05/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2617	3	2617	3	0.00
05/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2627	3	2627	3	0.00
05/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2607	3	2607	3	0.00
05/09/2017	EL28 On 03-May-18			Bond Future	132.16	132.1618	132.1555	132.1618	0.00
05/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
05/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	1025	1	1025	1	0.00
05/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	1035	1	1035	1	0.00
05/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	1045	1	1045	1	0.00
05/09/2017	ES33 On 02-November-17			Bond Future	10.75	76.1443	10.7459	76.1443	9,466.00
05/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	467	1	467	1	0.00
05/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	529	1	529	1	0.00
05/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	405	1	405	1	0.00
05/09/2017	ES33 On 01-February-18			Bond Future	10.85	77.5447	10.8504	77.5447	0.00
05/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	834	0	834	0	0.00
05/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	893	0	893	0	0.00
05/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	953	0	953	0	0.00
05/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 03-May-18			Bond Future	10.95	75.1987	10.9523	75.1987	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
05/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1448	1	1448	1	0.00
05/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1563	1	1563	1	0.00
05/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1505	1	1505	1	0.00
05/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
05/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
05/09/2017	ES42 On 02-November-17			Bond Future	11.00	78.7168	10.9960	78.7168	7,957.00
05/09/2017	ES42 On 01-February-18			Bond Future	11.10	80.1643	11.0972	80.1643	0.00
05/09/2017	ES42 On 03-May-18			Bond Future	11.20	77.3974	11.2008	77.3974	0.00
05/09/2017	GOVI On 02-November-17			GOVI	579.31	576.5150	579.3100	576.5150	671.00
05/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	68500	4	68500	4	0.00
05/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	68600	4	68600	4	0.00
05/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	68700	4	68700	4	0.00
05/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 01-February-18			GOVI	589.97	587.1190	589.9660	587.1190	0.00
05/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	89360	6	89360	6	0.00
05/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	89260	6	89260	6	0.00
05/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	89460	6	89460	6	0.00
05/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 03-May-18			GOVI	600.97	598.0660	600.9660	598.0660	0.00
05/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	106960	8	106960	8	0.00
05/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	106760	8	106760	8	0.00
05/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	106860	8	106860	8	0.00
05/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
05/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
05/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2017	IGOV On 02-November-17			Index Future	249.89	249.9000	249.8880	249.9000	1,163.00
05/09/2017	IGOV On 01-February-18			Index Future	254.57	254.5840	254.5730	254.5840	0.00
05/09/2017	IGOV On 03-May-18			Index Future	259.43	259.4380	259.4270	259.4380	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
05/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
05/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
05/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7475	99.7487	99.7475	0.00
05/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6097	99.6080	99.6097	0.00
05/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.65	99.6491	99.6453	99.6491	0.00
05/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.70	99.7101	99.7025	99.7101	0.00
05/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7795	99.7809	99.7795	0.00
05/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8869	98.8853	98.8869	0.00
05/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.34	98.3470	98.3431	98.3470	0.00
05/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.17	98.1740	98.1664	98.1740	0.00
05/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4300	98.4300	98.4300	0.00
05/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.71	98.7151	98.7067	98.7151	0.00
05/09/2017	IS02 On 21-June-19			Interest Rate Swap	98.99	98.9978	98.9887	98.9978	0.00
05/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.30	99.3104	99.2961	99.3104	0.00
05/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.07	95.1255	95.0680	95.1255	0.00
05/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2953	94.2205	94.2953	0.00
05/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.35	93.4438	93.3497	93.4438	0.00
05/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.47	93.5800	93.4652	93.5800	0.00
05/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.61	95.7443	95.6099	95.7443	51.00
05/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.69	95.8412	95.6873	95.8412	0.00
05/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.84	97.0190	96.8433	97.0190	0.00
05/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.02	99.2151	99.0220	99.2151	0.00
05/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.38	93.7331	93.3830	93.7331	0.00
05/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.35	90.7227	90.3485	90.7227	0.00
05/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.07	89.4670	89.0727	89.4670	0.00
05/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.24	91.6454	91.2440	91.6454	0.00
05/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.05	95.4424	95.0477	95.4424	0.00
05/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.58	93.9782	93.5848	93.9782	0.00
05/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.67	96.0536	95.6702	96.0536	0.00
05/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.42	99.7965	99.4233	99.7965	0.00
05/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/09/2017	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
05/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
05/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
05/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
05/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
05/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
05/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
05/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
05/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
05/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
05/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
05/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
05/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
05/09/2017	R023 On 02-November-17			Bond Future	7.74	101.2361	7.7398	101.2361	57,230.00
05/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3459	3	3459	3	0.00
05/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3499	3	3499	3	0.00
05/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3540	3	3540	3	0.00
05/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	13	0	13	0	0.00
05/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	12	0	12	0	0.00
05/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	13	0	13	0	0.00
05/09/2017	R023 On 01-February-18			Bond Future	7.76	103.0981	7.7615	103.0981	0.00
05/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2654	2	2654	2	0.00
05/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2686	2	2686	2	0.00
05/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2622	2	2622	2	0.00
05/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	394	0	394	0	0.00
05/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	385	0	385	0	0.00
05/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	377	0	377	0	0.00
05/09/2017	R023 On 03-May-18			Bond Future	7.77	101.0902	7.7729	101.0902	0.00
05/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2631	2	2631	2	0.00
05/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2687	3	2687	3	0.00
05/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2659	2	2659	2	0.00
05/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	669	1	669	1	0.00
05/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	679	1	679	1	0.00
05/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	690	1	690	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
05/09/2017	R035 On 02-November-17			Bond Future	9.54	95.3927	9.5412	95.3927	22,715.00
05/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	471	0	471	0	0.00
05/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	391	0	391	0	0.00
05/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	551	0	551	0	0.00
05/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 01-February-18			Bond Future	9.61	97.1471	9.6053	97.1471	0.00
05/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	981	0	981	0	0.00
05/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1137	0	1137	0	0.00
05/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1059	0	1059	0	0.00
05/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 03-May-18			Bond Future	9.66	94.4577	9.6645	94.4577	0.00
05/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1816	1	1816	1	0.00
05/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1892	1	1892	1	0.00
05/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1740	1	1740	1	0.00
05/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R186 On 02-November-17			Bond Future	8.48	116.2470	8.4781	116.2470	165,648.00
05/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2457	2	2457	2	0.00
05/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3104	3	3104	3	0.00
05/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3208	3	3208	3	0.00
05/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3748	3	3748	3	0.00
05/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3156	3	3156	3	0.00
05/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	421	1	421	1	0.00
05/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	281	0	281	0	5,000.00
05/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	395	0	395	0	0.00
05/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	633	1	633	1	3,750.00
05/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	408	1	408	1	0.00
05/09/2017	R186 On 01-February-18			Bond Future	8.52	113.0849	8.5215	113.0849	198.00
05/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2048	2	2048	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
05/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	430	0	430	0	1,460.00
05/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4059	4	4059	4	0.00
05/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5283	5	5283	5	0.00
05/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3874	4	3874	4	0.00
05/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3966	4	3966	4	0.00
05/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2965	3	2965	3	0.00
05/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3920	4	3920	4	0.00
05/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	949	1	949	1	6,200.00
05/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	592	1	592	1	820.00
05/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	1019	1	1019	1	0.00
05/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1465	2	1465	2	820.00
05/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	1001	1	1001	1	0.00
05/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	984	1	984	1	0.00
05/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2190	2	2190	2	0.00
05/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5696	6	5696	6	0.00
05/09/2017	R186 On 03-May-18			Bond Future	8.56	115.1929	8.5643	115.1929	0.00
05/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4058	4	4058	4	0.00
05/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4017	4	4017	4	0.00
05/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3976	4	3976	4	0.00
05/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1748	2	1748	2	0.00
05/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1771	2	1771	2	0.00
05/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1726	2	1726	2	0.00
05/09/2017	R197 On 02-November-17			Bond Future	300.79	300.9688	300.7871	300.9688	2,350.00
05/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	4373	4	4373	4	0.00
05/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	4363	4	4363	4	0.00
05/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	4383	4	4383	4	0.00
05/09/2017	R197 On 01-February-18			Bond Future	299.45	299.6370	299.4526	299.6370	0.00
05/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	2207	2	2207	2	0.00

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05/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	2217	2	2217	2	0.00
05/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	2227	2	2227	2	0.00
05/09/2017	R197 On 03-May-18			Bond Future	305.16	305.3498	305.1619	305.3498	0.00
05/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	722	1	722	1	0.00
05/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	702	1	702	1	0.00
05/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	712	1	712	1	0.00
05/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 02-November-17			Bond Future	240.61	240.6302	240.6141	240.6302	28,640.00
05/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13286	13	13286	13	0.00
05/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13296	13	13296	13	0.00
05/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13276	13	13276	13	0.00
05/09/2017	R202 On 01-February-18			Bond Future	241.42	241.4370	241.4209	241.4370	0.00
05/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7649	8	7649	8	0.00
05/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7639	8	7639	8	0.00
05/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7659	8	7659	8	0.00
05/09/2017	R202 On 03-May-18			Bond Future	246.02	246.0402	246.0240	246.0402	0.00
05/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1466	1	1466	1	0.00
05/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1446	1	1446	1	0.00
05/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1456	1	1456	1	0.00
05/09/2017	R204 On 02-November-17			Bond Future	6.77	104.2538	6.7747	104.2538	46,398.00
05/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	1039	1	1039	1	0.00
05/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	1050	1	1050	1	0.00
05/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	1029	1	1029	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
05/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R204 On 01-February-18			Bond Future	6.58	102.1330	6.5754	102.1330	0.00
05/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	587	1	587	1	0.00
05/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	602	1	602	1	0.00
05/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	595	1	595	1	0.00
05/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	20	0	20	0	0.00
05/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	20	0	20	0	0.00
05/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	21	0	21	0	0.00
05/09/2017	R204 On 03-May-18			Bond Future	6.18	104.0369	6.1817	104.0369	0.00
05/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	570	1	570	1	0.00
05/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	576	1	576	1	0.00
05/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	565	0	565	0	0.00
05/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	22	0	22	0	0.00
05/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	21	0	21	0	0.00
05/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	20	0	20	0	0.00
05/09/2017	R207 On 02-November-17			Bond Future	7.08	102.4351	7.0821	102.4351	41,067.00
05/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1874	2	1874	2	0.00
05/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1913	2	1913	2	0.00
05/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1893	2	1893	2	0.00
05/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R207 On 01-February-18			Bond Future	7.03	100.6778	7.0273	100.6778	0.00
05/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1099	1	1099	1	0.00
05/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1130	1	1130	1	0.00
05/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1115	1	1115	1	0.00
05/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	81	0	81	0	0.00
05/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	76	0	76	0	0.00
05/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	79	0	79	0	0.00
05/09/2017	R207 On 03-May-18			Bond Future	6.95	102.5546	6.9550	102.5546	0.00
05/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1115	1	1115	1	0.00
05/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1102	1	1102	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
05/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1089	1	1089	1	0.00
05/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	140	0	140	0	0.00
05/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	143	0	143	0	0.00
05/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	137	0	137	0	0.00
05/09/2017	R208 On 02-November-17			Bond Future	7.31	98.8800	7.3057	98.8800	32,186.00
05/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2580	2	2580	2	0.00
05/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2552	2	2552	2	0.00
05/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2523	2	2523	2	0.00
05/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
05/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
05/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
05/09/2017	R208 On 01-February-18			Bond Future	7.30	100.6985	7.2952	100.6985	0.00
05/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1659	2	1659	2	0.00
05/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1681	2	1681	2	0.00
05/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1637	2	1637	2	0.00
05/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	183	0	183	0	0.00
05/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	178	0	178	0	0.00
05/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	174	0	174	0	0.00
05/09/2017	R208 On 03-May-18			Bond Future	7.27	99.1744	7.2715	99.1744	0.00
05/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1589	1	1589	1	0.00
05/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1627	1	1627	1	0.00
05/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1608	1	1608	1	0.00
05/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	315	0	315	0	0.00
05/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	321	0	321	0	0.00
05/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	328	0	328	0	0.00
05/09/2017	R209 On 02-November-17			Bond Future	9.51	72.0427	9.5109	72.0427	116,043.00
05/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1520	1	1520	1	0.00
05/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3602	3	3602	3	0.00
05/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1589	1	1589	1	0.00
05/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2414	2	2414	2	0.00
05/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1554	1	1554	1	0.00
05/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1732	1	1732	1	0.00
05/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	952	1	952	1	1,350.00
05/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	338	0	338	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
05/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6876	6	6876	6	0.00
05/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	13	0	13	0	2,800.00
05/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3010	3	3010	3	0.00
05/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	827	1	827	1	6,500.00
05/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1426	2	1426	2	0.00
05/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1268	2	1268	2	1,350.00
05/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2189	3	2189	3	0.00
05/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8929	9	8929	9	0.00
05/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	582	1	582	1	1,350.00
05/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1459	2	1459	2	0.00
05/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3913	4	3913	4	0.00
05/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	55	0	55	0	1,300.00
05/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	412	1	412	1	1,138.00
05/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1393	2	1393	2	0.00
05/09/2017	R209 On 01-February-18			Bond Future	9.57	73.3676	9.5662	73.3676	0.00
05/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2900	3	2900	3	0.00
05/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4512	4	4512	4	0.00
05/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2974	3	2974	3	0.00
05/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2937	3	2937	3	0.00
05/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4071	4	4071	4	0.00
05/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1259	1	1259	1	7,500.00
05/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1075	1	1075	1	3,000.00
05/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1920	2	1920	2	0.00
05/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1949	2	1949	2	0.00
05/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1892	2	1892	2	0.00
05/09/2017	R209 On 03-May-18			Bond Future	9.62	71.5860	9.6203	71.5860	0.00
05/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3903	4	3903	4	0.00
05/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3941	4	3941	4	0.00
05/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3866	4	3866	4	0.00
05/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2435	3	2435	3	0.00
05/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2382	3	2382	3	0.00
05/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2409	3	2409	3	0.00
05/09/2017	R210 On 02-November-17			Bond Future	185.12	185.1333	185.1202	185.1333	2,179.00
05/09/2017	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
05/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6950	7	6950	7	0.00
05/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6970	7	6970	7	0.00
05/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6960	7	6960	7	0.00
05/09/2017	R210 On 01-February-18			Bond Future	188.59	188.6038	188.5910	188.6038	0.00
05/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3789	4	3789	4	0.00
05/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3779	4	3779	4	0.00
05/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3769	4	3769	4	0.00
05/09/2017	R210 On 03-May-18			Bond Future	189.76	189.7769	189.7640	189.7769	0.00
05/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1686	2	1686	2	0.00
05/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1676	2	1676	2	0.00
05/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1696	2	1696	2	0.00
05/09/2017	R212 On 02-November-17			Bond Future	151.10	151.1095	151.0985	151.1095	4,057.00
05/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1312	1	1312	1	0.00
05/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1322	1	1322	1	0.00
05/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1302	1	1302	1	0.00
05/09/2017	R212 On 01-February-18			Bond Future	151.89	151.9040	151.8932	151.9040	0.00
05/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2797	3	2797	3	0.00
05/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2807	3	2807	3	0.00
05/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2817	3	2817	3	0.00
05/09/2017	R212 On 03-May-18			Bond Future	154.79	154.8002	154.7892	154.8002	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
05/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	509	1	509	1	0.00
05/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	489	1	489	1	0.00
05/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	499	1	499	1	0.00
05/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
05/09/2017	R213 On 02-November-17			Bond Future	9.16	84.4857	9.1610	84.4857	63,283.00
05/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2126	2	2126	2	0.00
05/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2168	2	2168	2	0.00
05/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2084	2	2084	2	0.00
05/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	892	1	892	1	0.00
05/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	869	1	869	1	0.00
05/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	845	1	845	1	0.00
05/09/2017	R213 On 01-February-18			Bond Future	9.22	86.0395	9.2169	86.0395	0.00
05/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3088	3	3088	3	0.00
05/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3049	3	3049	3	0.00
05/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3010	3	3010	3	0.00
05/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1718	2	1718	2	0.00
05/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1744	2	1744	2	0.00
05/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1692	2	1692	2	0.00
05/09/2017	R213 On 03-May-18			Bond Future	9.27	84.0939	9.2679	84.0939	0.00
05/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4037	4	4037	4	0.00
05/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4076	4	4076	4	0.00
05/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4115	4	4115	4	0.00
05/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2109	2	2109	2	0.00
05/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2157	2	2157	2	0.00
05/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2133	2	2133	2	0.00
05/09/2017	R214 On 02-November-17			Bond Future	9.67	71.5292	9.6676	71.5292	44,034.00
05/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1275	1	1275	1	0.00
05/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1338	1	1338	1	0.00
05/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1306	1	1306	1	0.00
05/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1853	2	1853	2	0.00
05/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1892	2	1892	2	0.00
05/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1813	2	1813	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
05/09/2017	R214 On 01-February-18			Bond Future	9.73	72.8448	9.7259	72.8448	0.00
05/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2875	3	2875	3	0.00
05/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2950	3	2950	3	0.00
05/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2912	3	2912	3	0.00
05/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2198	2	2198	2	0.00
05/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2168	2	2168	2	0.00
05/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2229	2	2229	2	0.00
05/09/2017	R214 On 03-May-18			Bond Future	9.78	70.9067	9.7797	70.9067	0.00
05/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4011	4	4011	4	0.00
05/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4049	4	4049	4	0.00
05/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3972	4	3972	4	0.00
05/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2688	3	2688	3	0.00
05/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2659	3	2659	3	0.00
05/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2631	3	2631	3	0.00
05/09/2017	R248 On 02-November-17			Bond Future	9.75	91.2636	9.7492	91.2636	81,182.00
05/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1671	1	1671	1	0.00
05/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1632	1	1632	1	0.00
05/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1594	1	1594	1	0.00
05/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2570	3	2570	3	0.00
05/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2467	3	2467	3	0.00
05/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2518	3	2518	3	0.00
05/09/2017	R248 On 01-February-18			Bond Future	9.81	92.9421	9.8100	92.9421	170.00
05/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3710	3	3710	3	0.00
05/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3804	3	3804	3	0.00
05/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3756	3	3756	3	0.00
05/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3014	3	3014	3	0.00
05/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2936	3	2936	3	0.00
05/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2974	3	2974	3	0.00
05/09/2017	R248 On 03-May-18			Bond Future	9.87	90.2377	9.8663	90.2377	0.00
05/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5171	5	5171	5	0.00
05/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5123	5	5123	5	0.00
05/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5075	5	5075	5	0.00
05/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3472	4	3472	4	0.00
05/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3508	4	3508	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
05/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3436	4	3436	4	0.00
