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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	2025 On 04-May-17			Bond Future	129.31	129.3087	129.3060	129.3087	2,414.00
02/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3264	3	3264	3	0.00
02/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3254	3	3254	3	0.00
02/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3274	3	3274	3	0.00
02/03/2017	2025 On 03-August-17			Bond Future	130.46	130.4633	130.4596	130.4633	0.00
02/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3500	3	3500	3	0.00
02/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3520	4	3520	4	0.00
02/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3510	4	3510	4	0.00
02/03/2017	2025 On 02-November-17			Bond Future	133.07	133.0714	133.0667	133.0714	0.00
02/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	107	0	107	0	0.00
02/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	87	0	87	0	0.00
02/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	97	0	97	0	0.00
02/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2029 On 04-May-17			Bond Future	101.32	101.3251	101.3228	101.3251	2,272.00
02/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	673	1	673	1	0.00
02/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	653	1	653	1	0.00
02/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	663	1	663	1	0.00
02/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 04-May-17			Bond Future	9.19	92.8513	9.1906	92.8513	32,871.00
02/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1032	1	1032	1	0.00
02/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	963	0	963	0	0.00
02/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	895	0	895	0	0.00
02/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 03-August-17			Bond Future	9.24	90.6205	9.2405	90.6205	0.00
02/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	611	0	611	0	0.00
02/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	678	0	678	0	0.00
02/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	746	0	746	0	0.00
02/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 02-November-17			Bond Future	9.28	92.4131	9.2784	92.4131	0.00
02/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	549	0	549	0	0.00
02/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	482	0	482	0	0.00
02/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	415	0	415	0	0.00
02/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2032 On 04-May-17			Bond Future	9.33	91.7318	9.3295	91.7318	19,129.00
02/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2362	2	2362	2	0.00
02/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2319	2	2319	2	0.00
02/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2276	2	2276	2	0.00
02/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1426	2	1426	2	0.00
02/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1457	2	1457	2	0.00
02/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1395	2	1395	2	0.00
02/03/2017	2032 On 03-August-17			Bond Future	9.38	93.4863	9.3770	93.4863	0.00
02/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3148	3	3148	3	0.00
02/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3071	3	3071	3	0.00
02/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3109	3	3109	3	0.00
02/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2612	3	2612	3	0.00
02/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2682	3	2682	3	0.00
02/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2647	3	2647	3	0.00
02/03/2017	2032 On 02-November-17			Bond Future	9.42	91.1763	9.4192	91.1763	0.00
02/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3741	3	3741	3	0.00
02/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3779	3	3779	3	0.00
02/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	3817	4	3817	4	0.00
02/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	3265	4	3265	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
02/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	3300	4	3300	4	0.00
02/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	3231	3	3231	3	0.00
02/03/2017	2033 On 04-May-17			Bond Future	107.42	107.4248	107.4224	107.4248	5,778.00
02/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	3418	3	3418	3	0.00
02/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	3428	3	3428	3	0.00
02/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	3408	3	3408	3	0.00
02/03/2017	2033 On 03-August-17			Bond Future	109.50	109.5016	109.4984	109.5016	0.00
02/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	3622	4	3622	4	0.00
02/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	3632	4	3632	4	0.00
02/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	3642	4	3642	4	0.00
02/03/2017	2033 On 02-November-17			Bond Future	110.60	110.6002	110.5963	110.6002	0.00
02/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	506	1	506	1	0.00
02/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	516	1	516	1	0.00
02/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	526	1	526	1	0.00
02/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2037 On 04-May-17			Bond Future	9.57	92.3013	9.5673	92.3013	48,577.00
02/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2212	2	2212	2	0.00
02/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2128	2	2128	2	0.00
02/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2170	2	2170	2	0.00
02/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	2024	2	2024	2	0.00
02/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1985	2	1985	2	0.00
02/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1946	2	1946	2	0.00
02/03/2017	2037 On 03-August-17			Bond Future	9.62	89.8095	9.6201	89.8095	160.00
02/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3142	3	3142	3	0.00
02/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3102	3	3102	3	0.00
02/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3062	3	3062	3	0.00

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02/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3507	4	3507	4	0.00
02/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3465	4	3465	4	0.00
02/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3549	4	3549	4	0.00
02/03/2017	2037 On 02-November-17			Bond Future	9.66	91.5861	9.6623	91.5861	0.00
02/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4191	4	4191	4	0.00
02/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4230	4	4230	4	0.00
02/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4151	4	4151	4	0.00
02/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	4168	4	4168	4	0.00
02/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	4209	5	4209	5	0.00
02/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	4249	5	4249	5	0.00
02/03/2017	2038 On 04-May-17			Bond Future	133.66	133.9142	133.6618	133.9142	20,553.00
02/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	6118	6	6118	6	0.00
02/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	6128	6	6128	6	0.00
02/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	6108	6	6108	6	0.00
02/03/2017	2038 On 03-August-17			Bond Future	134.73	134.9895	134.7315	134.9895	0.00
02/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6438	6	6438	6	0.00
02/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6428	6	6428	6	0.00
02/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6448	6	6448	6	0.00
02/03/2017	2038 On 02-November-17			Bond Future	137.42	137.6881	137.4239	137.6881	0.00
02/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	624	1	624	1	0.00
02/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	604	1	604	1	0.00
02/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	614	1	614	1	0.00
02/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2040 On 04-May-17			Bond Future	9.58	96.5243	9.5763	96.5243	9,195.00
02/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2520	2	2520	2	0.00
02/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2567	2	2567	2	0.00

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02/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2473	2	2473	2	0.00
02/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	2049	2	2049	2	0.00
02/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	2089	2	2089	2	0.00
02/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	2009	2	2009	2	0.00
02/03/2017	2040 On 03-August-17			Bond Future	9.63	93.8630	9.6276	93.8630	0.00
02/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3541	3	3541	3	0.00
02/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3629	3	3629	3	0.00
02/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3585	3	3585	3	0.00
02/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3651	4	3651	4	0.00
02/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3608	4	3608	4	0.00
02/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3694	4	3694	4	0.00
02/03/2017	2040 On 02-November-17			Bond Future	9.67	95.7198	9.6686	95.7198	0.00
02/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4571	4	4571	4	0.00
02/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4614	4	4614	4	0.00
02/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4529	4	4529	4	0.00
02/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4602	5	4602	5	0.00
02/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4645	5	4645	5	0.00
02/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4689	5	4689	5	0.00
02/03/2017	2044 On 04-May-17			Bond Future	9.62	93.4375	9.6155	93.4375	22,971.00
02/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2568	2	2568	2	0.00
02/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2521	2	2521	2	0.00
02/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2615	2	2615	2	0.00
02/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	2086	2	2086	2	0.00
02/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	2046	2	2046	2	0.00
02/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	2127	2	2127	2	0.00
02/03/2017	2044 On 03-August-17			Bond Future	9.67	90.8423	9.6658	90.8423	0.00
02/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3525	3	3525	3	0.00
02/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3440	3	3440	3	0.00
02/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3482	3	3482	3	0.00
02/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3843	4	3843	4	0.00
02/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3797	4	3797	4	0.00
02/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3752	4	3752	4	0.00
02/03/2017	2044 On 02-November-17			Bond Future	9.71	92.6394	9.7060	92.6394	0.00
02/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4499	4	4499	4	0.00

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02/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4585	4	4585	4	0.00
02/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4542	4	4542	4	0.00
02/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4857	5	4857	5	0.00
02/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4812	5	4812	5	0.00
02/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4902	5	4902	5	0.00
02/03/2017	2046 On 04-May-17			Bond Future	132.21	131.9325	132.2069	131.9325	19,673.00
02/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6123	6	6123	6	0.00
02/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6133	6	6133	6	0.00
02/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6113	6	6113	6	0.00
02/03/2017	2046 On 03-August-17			Bond Future	134.76	134.4832	134.7620	134.4832	0.00
02/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6428	7	6428	7	0.00
02/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6408	7	6408	7	0.00
02/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6418	7	6418	7	0.00
02/03/2017	2046 On 02-November-17			Bond Future	135.85	135.5670	135.8506	135.5670	0.00
02/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	459	1	459	1	0.00
02/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	469	1	469	1	0.00
02/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	449	1	449	1	0.00
02/03/2017	2050 On 04-May-17			Bond Future	143.44	143.7752	143.4381	143.7752	24,054.00
02/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	4402	4	4402	4	0.00
02/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	4392	4	4392	4	0.00
02/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	4412	4	4412	4	0.00
02/03/2017	2050 On 03-August-17			Bond Future	144.53	144.8760	144.5312	144.8760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	4689	4	4689	4	0.00
02/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	4709	4	4709	4	0.00
02/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	4699	4	4699	4	0.00
02/03/2017	2050 On 02-November-17			Bond Future	147.42	147.7722	147.4197	147.7722	0.00
02/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2770	3	2770	3	0.00
02/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2750	3	2750	3	0.00
02/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2760	3	2760	3	0.00
02/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
02/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
02/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	AL37 On 04-May-17			Index Future	529.08	527.5480	529.0830	527.5480	1.00
02/03/2017	AL37 On 03-August-17			Index Future	539.20	537.6380	539.2010	537.6380	0.00
02/03/2017	AL37 On 02-November-17			Index Future	549.86	548.2700	549.8570	548.2700	0.00
02/03/2017	AL7T On 04-May-17			Index Future	610.18	607.5450	610.1810	607.5450	0.00
02/03/2017	AL7T On 03-August-17			Index Future	621.85	619.1660	621.8500	619.1660	0.00
02/03/2017	AL7T On 02-November-17			Index Future	634.14	631.4100	634.1400	631.4100	0.00
02/03/2017	ALBI On 04-May-17			Index Future	554.00	551.2420	553.9980	551.2420	598.00
02/03/2017	ALBI On 03-August-17			Index Future	564.59	561.7850	564.5920	561.7850	0.00
02/03/2017	ALBI On 02-November-17			Index Future	575.75	572.8940	575.7510	572.8940	0.00
02/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2017	EL28 On 04-May-17			Bond Future	129.85	129.8503	129.8497	129.8503	0.00
02/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8050	8	8050	8	0.00
02/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8060	8	8060	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8070	8	8070	8	0.00
02/03/2017	EL28 On 03-August-17			Bond Future	132.36	132.3607	132.3591	132.3607	0.00
02/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2811	3	2811	3	0.00
02/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2801	3	2801	3	0.00
02/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2821	3	2821	3	0.00
02/03/2017	EL28 On 02-November-17			Bond Future	133.24	133.2395	133.2370	133.2395	0.00
02/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
02/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	633	1	633	1	0.00
02/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	653	1	653	1	0.00
02/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	643	1	643	1	0.00
02/03/2017	ES33 On 04-May-17			Bond Future	10.50	77.4602	10.4954	77.4602	9,466.00
02/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	346	0	346	0	0.00
02/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	283	0	283	0	0.00
02/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	409	0	409	0	0.00
02/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 03-August-17			Bond Future	10.58	78.9417	10.5756	78.9417	0.00
02/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	287	1	287	1	0.00
02/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	161	1	161	1	0.00
02/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	224	1	224	1	0.00
02/03/2017	ES33 On 02-November-17			Bond Future	10.65	76.7100	10.6537	76.7100	0.00
02/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	39	0	39	0	0.00
02/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	162	0	162	0	0.00
02/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	101	0	101	0	0.00
02/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
02/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
02/03/2017	ES42 On 04-May-17			Bond Future	10.64	81.1755	10.6420	81.1755	8,777.00
02/03/2017	ES42 On 03-August-17			Bond Future	10.72	82.7281	10.7208	82.7281	0.00
02/03/2017	ES42 On 02-November-17			Bond Future	10.80	80.1024	10.7966	80.1024	0.00
02/03/2017	GOVI On 04-May-17			GOVI	551.79	549.0260	551.7890	549.0260	395.00
02/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2895990	287	2895990	287	0.00
02/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2895890	287	2895890	287	0.00
02/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2896090	287	2896090	287	0.00
02/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
02/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
02/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
02/03/2017	GOVI On 03-August-17			GOVI	562.34	559.5270	562.3410	559.5270	0.00
02/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	12410	0	12410	0	0.00
02/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	12310	0	12310	0	0.00
02/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	12510	0	12510	0	0.00
02/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	2	0	2	0.00
02/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	2	0	2	0.00
02/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	2	0	2	0.00
02/03/2017	GOVI On 02-November-17			GOVI	573.46	570.5920	573.4550	570.5920	0.00
02/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	10150	0	10150	0	0.00
02/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	10050	0	10050	0	0.00
02/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	9950	0	9950	0	0.00
02/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	2	0	2	0.00
02/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	2	0	2	0.00
02/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	2	0	2	0.00
02/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2017	IGOV On 04-May-17			Index Future	252.74	252.7910	252.7420	252.7910	922.00
02/03/2017	IGOV On 03-August-17			Index Future	257.63	257.6790	257.6270	257.6790	412.00
02/03/2017	IGOV On 02-November-17			Index Future	262.78	262.8290	262.7750	262.8290	0.00
02/03/2017	ILBI On 04-May-17			Index Future	684.53	684.6740	684.5340	684.6740	0.00
02/03/2017	ILBI On 03-August-17			Index Future	697.54	697.6760	697.5350	697.6760	0.00
02/03/2017	ILBI On 02-November-17			Index Future	711.57	711.7120	711.5650	711.7120	0.00
02/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6068	99.6061	99.6068	0.00
02/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6130	99.6116	99.6130	0.00
02/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8412	99.8405	99.8412	0.00
02/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8448	99.8428	99.8448	0.00
02/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8692	99.8686	99.8692	0.00
02/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.13	99.1296	99.1276	99.1296	0.00
02/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.75	98.7527	98.7522	98.7527	0.00
02/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.78	98.7753	98.7777	98.7753	0.00
02/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.24	99.2400	99.2400	99.2400	0.00
02/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.7017	99.7096	99.7017	0.00
02/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.36	97.4003	97.3610	97.4003	0.00
02/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.68	96.7250	96.6814	96.7250	0.00
02/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.97	96.0213	95.9725	96.0213	0.00
02/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.24	96.2985	96.2446	96.2985	0.00
02/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.50	98.5528	98.4956	98.5528	50.00
02/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.69	98.7524	98.6937	98.7524	0.00
02/03/2017	IS10 On 17-December-25			Interest Rate Swap	97.30	97.3632	97.2982	97.3632	0.00
02/03/2017	IS10 On 16-March-26			Interest Rate Swap	94.37	94.4419	94.3747	94.4419	0.00
02/03/2017	IS10 On 15-June-26			Interest Rate Swap	93.16	93.2343	93.1624	93.2343	0.00
02/03/2017	IS10 On 21-September-26			Interest Rate Swap	95.30	95.3799	95.3025	95.3799	0.00
02/03/2017	IS10 On 21-December-26			Interest Rate Swap	99.02	99.1014	99.0200	99.1014	0.00
02/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.62	97.7099	97.6237	97.7099	0.00
02/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
02/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
02/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
02/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
02/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
02/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
02/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
02/03/2017	R023 On 04-May-17			Bond Future	8.29	98.6755	8.2910	98.6755	19,183.00
02/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1771	2	1771	2	0.00
02/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1835	2	1835	2	0.00
02/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1803	2	1803	2	0.00
02/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	446	1	446	1	0.00
02/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	433	1	433	1	0.00
02/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	421	1	421	1	0.00
02/03/2017	R023 On 03-August-17			Bond Future	8.32	100.5629	8.3177	100.5629	0.00
02/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2111	2	2111	2	0.00
02/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2165	2	2165	2	0.00
02/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2138	2	2138	2	0.00
02/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	987	1	987	1	0.00
02/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	971	1	971	1	0.00
02/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	956	1	956	1	0.00
02/03/2017	R023 On 02-November-17			Bond Future	8.34	98.6197	8.3376	98.6197	0.00
02/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2161	2	2161	2	0.00
02/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2211	2	2211	2	0.00
02/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2186	2	2186	2	0.00
02/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1225	1	1225	1	0.00
02/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1209	1	1209	1	0.00
02/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1241	1	1241	1	0.00
02/03/2017	R035 On 04-May-17			Bond Future	9.47	96.0968	9.4686	96.0968	8,137.00
02/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	501	0	501	0	0.00
02/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	664	0	664	0	0.00
02/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	583	0	583	0	0.00
02/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 03-August-17			Bond Future	9.52	97.9349	9.5163	97.9349	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	30	0	30	0	0.00
02/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	133	1	133	1	0.00
02/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	51	1	51	1	0.00
02/03/2017	R035 On 02-November-17			Bond Future	9.56	95.3690	9.5610	95.3690	0.00
02/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	312	0	312	0	0.00
02/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	392	0	392	0	0.00
02/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	232	0	232	0	0.00
02/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R186 On 04-May-17			Bond Future	8.78	114.5332	8.7766	114.5332	110,777.00
02/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3415	3	3415	3	0.00
02/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	1990	2	1990	2	0.00
02/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2196	2	2196	2	0.00
02/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2071	2	2071	2	0.00
02/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2367	2	2367	2	0.00
02/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1312	1	1312	1	500.00
02/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2031	2	2031	2	0.00
02/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	656	1	656	1	500.00
02/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	981	1	981	1	0.00
02/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	555	1	555	1	5,709.00
02/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	1214	1	1214	1	0.00
02/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	1080	1	1080	1	500.00
02/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	1187	1	1187	1	0.00
02/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	3002	3	3002	3	0.00
02/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	1159	1	1159	1	0.00
02/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1840	2	1840	2	0.00
02/03/2017	R186 On 03-August-17			Bond Future	8.82	111.4209	8.8186	111.4209	0.00
02/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5369	5	5369	5	0.00
02/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4651	4	4651	4	0.00
02/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2876	3	2876	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2801	3	2801	3	0.00
02/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2584	2	2584	2	0.00
02/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2838	3	2838	3	0.00
02/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	910	1	910	1	6,500.00
02/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	1153	1	1153	1	750.00
02/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	2189	2	2189	2	0.00
02/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	2130	2	2130	2	0.00
02/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2373	3	2373	3	750.00
02/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	2159	2	2159	2	0.00
02/03/2017	R186 On 02-November-17			Bond Future	8.85	113.6248	8.8512	113.6248	0.00
02/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3190	3	3190	3	0.00
02/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3224	3	3224	3	0.00
02/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3258	3	3258	3	0.00
02/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2969	3	2969	3	0.00
02/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2938	3	2938	3	0.00
02/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	3000	3	3000	3	0.00
02/03/2017	R197 On 04-May-17			Bond Future	301.72	301.5525	301.7183	301.5525	1,063.00
02/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	6872	7	6872	7	0.00
02/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	6882	7	6882	7	0.00
02/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	6862	7	6862	7	0.00
02/03/2017	R197 On 03-August-17			Bond Future	300.60	300.4296	300.5964	300.4296	0.00
02/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7454	8	7454	8	0.00
02/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7474	8	7474	8	0.00
02/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7464	8	7464	8	0.00
02/03/2017	R197 On 02-November-17			Bond Future	306.60	306.4356	306.6036	306.4356	0.00
02/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	1434	1	1434	1	0.00
02/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	1444	1	1444	1	0.00
02/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	1454	1	1454	1	0.00

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02/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 04-May-17			Bond Future	248.24	248.2466	248.2412	248.2466	33,757.00
02/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8469	8	8469	8	0.00
02/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8479	8	8479	8	0.00
02/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8489	8	8489	8	0.00
02/03/2017	R202 On 03-August-17			Bond Future	249.35	249.3529	249.3459	249.3529	0.00
02/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9014	9	9014	9	0.00
02/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9024	9	9024	9	0.00
02/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9004	9	9004	9	0.00
02/03/2017	R202 On 02-November-17			Bond Future	254.33	254.3376	254.3287	254.3376	0.00
02/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	439	0	439	0	0.00
02/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	429	0	429	0	0.00
02/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	419	0	419	0	0.00
02/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R203 On 04-May-17			Bond Future	7.12	101.5714	7.1224	101.5714	31,101.00
02/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	17	0	17	0	0.00
02/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	19	0	19	0	0.00
02/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	18	0	18	0	0.00
02/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	89	0	89	0	0.00
02/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	86	0	86	0	0.00
02/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	91	0	91	0	0.00
02/03/2017	R203 On 03-August-17			Bond Future	5.70	103.4984	5.7010	103.4984	0.00
02/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	3	0	3	0	0.00
02/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	3	0	3	0	0.00
02/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	89	0	89	0	0.00
02/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	90	0	90	0	0.00
02/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	91	0	91	0	0.00
02/03/2017	R204 On 04-May-17			Bond Future	7.48	103.7089	7.4818	103.7089	28,847.00
02/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	662	1	662	1	0.00
02/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	689	1	689	1	0.00
02/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	676	1	676	1	0.00
02/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	33	0	33	0	0.00
02/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	31	0	31	0	0.00
02/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	35	0	35	0	0.00
02/03/2017	R204 On 03-August-17			Bond Future	7.43	101.6521	7.4311	101.6521	0.00
02/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	578	1	578	1	0.00
02/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	587	1	587	1	0.00
02/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	596	1	596	1	0.00
02/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	169	0	169	0	0.00
02/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	165	0	165	0	0.00
02/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	161	0	161	0	0.00
02/03/2017	R204 On 02-November-17			Bond Future	7.29	103.6627	7.2914	103.6627	0.00
02/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	600	1	600	1	0.00
02/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	583	1	583	1	0.00
02/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	591	1	591	1	0.00
02/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	107	0	107	0	0.00
02/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	105	0	105	0	0.00
02/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	102	0	102	0	0.00
02/03/2017	R207 On 04-May-17			Bond Future	7.77	100.8414	7.7738	100.8414	74,970.00
02/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1074	1	1074	1	0.00
02/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1114	1	1114	1	0.00
02/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1094	1	1094	1	0.00
02/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	66	0	66	0	0.00
02/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	72	0	72	0	0.00
02/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	69	0	69	0	0.00
02/03/2017	R207 On 03-August-17			Bond Future	7.78	99.1269	7.7809	99.1269	0.00
02/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1136	1	1136	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1487	1	1487	1	0.00
02/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1469	1	1469	1	0.00
02/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1504	1	1504	1	0.00
02/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	162	0	162	0	0.00
02/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	255	0	255	0	0.00
02/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	154	0	154	0	0.00
02/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	158	0	158	0	0.00
02/03/2017	R207 On 02-November-17			Bond Future	7.74	101.0876	7.7449	101.0876	0.00
02/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	945	1	945	1	0.00
02/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	971	1	971	1	0.00
02/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	958	1	958	1	0.00
02/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	379	0	379	0	0.00
02/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	373	0	373	0	0.00
02/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	386	0	386	0	0.00
02/03/2017	R208 On 04-May-17			Bond Future	7.93	96.5864	7.9292	96.5864	21,498.00
02/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1543	1	1543	1	0.00
02/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1596	1	1596	1	0.00
02/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1569	1	1569	1	0.00
02/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	137	0	137	0	0.00
02/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	127	0	127	0	0.00
02/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	132	0	132	0	0.00
02/03/2017	R208 On 03-August-17			Bond Future	7.94	98.4339	7.9418	98.4339	0.00
02/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1584	1	1584	1	0.00
02/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1626	1	1626	1	0.00
02/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1605	1	1605	1	0.00
02/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	493	1	493	1	0.00
02/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	484	1	484	1	0.00
02/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	502	1	502	1	0.00
02/03/2017	R208 On 02-November-17			Bond Future	7.94	96.9778	7.9362	96.9778	0.00
02/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1373	1	1373	1	0.00
02/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1409	1	1409	1	0.00
02/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1391	1	1391	1	0.00
02/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	667	1	667	1	0.00
02/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	657	1	657	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	678	1	678	1	0.00
02/03/2017	R209 On 04-May-17			Bond Future	9.45	72.2059	9.4519	72.2059	63,089.00
02/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2346	2	2346	2	0.00
02/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	435	0	435	0	1,130.00
02/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1699	1	1699	1	0.00
02/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1734	2	1734	2	0.00
02/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1286	1	1286	1	0.00
02/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1769	2	1769	2	0.00
02/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	1142	1	1142	1	1,130.00
02/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	4144	5	4144	5	0.00
02/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1644	2	1644	2	0.00
02/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	2127	2	2127	2	1,130.00
02/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1610	2	1610	2	0.00
02/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1577	2	1577	2	0.00
02/03/2017	R209 On 03-August-17			Bond Future	9.50	73.5870	9.4957	73.5870	0.00
02/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2488	2	2488	2	0.00
02/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2456	2	2456	2	0.00
02/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2521	2	2521	2	0.00
02/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2868	3	2868	3	0.00
02/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2832	3	2832	3	0.00
02/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2904	3	2904	3	0.00
02/03/2017	R209 On 02-November-17			Bond Future	9.53	71.8916	9.5348	71.8916	0.00
02/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3341	3	3341	3	0.00
02/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3273	3	3273	3	0.00
02/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3307	3	3307	3	0.00
02/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3306	4	3306	4	0.00
02/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3372	4	3372	4	0.00
02/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3339	4	3339	4	0.00
02/03/2017	R210 On 04-May-17			Bond Future	188.29	188.2946	188.2902	188.2946	1,698.00
02/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	4020	4	4020	4	0.00
02/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	4040	4	4040	4	0.00

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02/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	4030	4	4030	4	0.00
02/03/2017	R210 On 03-August-17			Bond Future	191.93	191.9350	191.9290	191.9350	0.00
02/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	4361	4	4361	4	0.00
02/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	4371	4	4371	4	0.00
02/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	4351	4	4351	4	0.00
02/03/2017	R210 On 02-November-17			Bond Future	193.33	193.3398	193.3324	193.3398	0.00
02/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	1262	1	1262	1	0.00
02/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	1252	1	1252	1	0.00
02/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	1242	1	1242	1	0.00
02/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 04-May-17			Bond Future	149.36	149.4001	149.3625	149.4001	3,258.00
02/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2877	3	2877	3	0.00
02/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2867	3	2867	3	0.00
02/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2887	3	2887	3	0.00
02/03/2017	R212 On 03-August-17			Bond Future	150.20	150.2387	150.1992	150.2387	0.00
02/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3141	3	3141	3	0.00
02/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3151	3	3151	3	0.00
02/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3161	3	3161	3	0.00
02/03/2017	R212 On 02-November-17			Bond Future	153.20	153.2421	153.2008	153.2421	0.00
02/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	791	1	791	1	0.00
02/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	781	1	781	1	0.00
02/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	801	1	801	1	0.00
02/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
02/03/2017	R213 On 04-May-17			Bond Future	9.23	83.6801	9.2256	83.6801	44,651.00
02/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2075	2	2075	2	0.00
02/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2154	2	2154	2	0.00
02/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2114	2	2114	2	0.00
02/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	1210	1	1210	1	0.00
02/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	1183	1	1183	1	0.00
02/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	1237	1	1237	1	0.00
02/03/2017	R213 On 03-August-17			Bond Future	9.27	85.2806	9.2686	85.2806	0.00
02/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2794	3	2794	3	0.00
02/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2830	3	2830	3	0.00
02/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	2866	3	2866	3	0.00
02/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	2354	3	2354	3	0.00
02/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	2323	3	2323	3	0.00
02/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2384	3	2384	3	0.00
02/03/2017	R213 On 02-November-17			Bond Future	9.31	83.4158	9.3084	83.4158	0.00
02/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3361	3	3361	3	0.00
02/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3291	3	3291	3	0.00
02/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3326	3	3326	3	0.00
02/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	3082	3	3082	3	0.00
02/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	3051	3	3051	3	0.00
02/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	3020	3	3020	3	0.00
02/03/2017	R214 On 04-May-17			Bond Future	9.53	72.3767	9.5301	72.3767	34,975.00
02/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	1890	2	1890	2	0.00
02/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	1966	2	1966	2	0.00
02/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	1928	2	1928	2	0.00
02/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1677	2	1677	2	0.00
02/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1643	2	1643	2	0.00
02/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1610	2	1610	2	0.00
02/03/2017	R214 On 03-August-17			Bond Future	9.57	73.7610	9.5727	73.7610	0.00
02/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2621	2	2621	2	0.00
02/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2655	2	2655	2	0.00
02/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2690	2	2690	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	3032	3	3032	3	0.00
02/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2995	3	2995	3	0.00
02/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	3068	3	3068	3	0.00
02/03/2017	R214 On 02-November-17			Bond Future	9.61	71.9220	9.6124	71.9220	0.00
02/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3373	3	3373	3	0.00
02/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3442	3	3442	3	0.00
02/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3407	3	3407	3	0.00
02/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3530	4	3530	4	0.00
02/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3602	4	3602	4	0.00
02/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3566	4	3566	4	0.00
02/03/2017	R248 On 04-May-17			Bond Future	9.60	92.6148	9.6015	92.6148	67,322.00
02/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2709	2	2709	2	0.00
02/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2660	2	2660	2	0.00
02/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2612	2	2612	2	0.00
02/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	2130	2	2130	2	0.00
02/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	2089	2	2089	2	0.00
02/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	2172	3	2172	3	0.00
02/03/2017	R248 On 03-August-17			Bond Future	9.65	94.3862	9.6461	94.3862	200.00
02/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3413	3	3413	3	0.00
02/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3456	3	3456	3	0.00
02/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3371	3	3371	3	0.00
02/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	4056	4	4056	4	0.00
02/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	4105	4	4105	4	0.00
02/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	4154	5	4154	5	0.00
02/03/2017	R248 On 02-November-17			Bond Future	9.69	91.8135	9.6879	91.8135	0.00
02/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4401	4	4401	4	0.00
02/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4488	4	4488	4	0.00
02/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4444	4	4444	4	0.00
02/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4832	5	4832	5	0.00
02/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4785	5	4785	5	0.00
02/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4738	5	4738	5	0.00