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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	2025 On 04-May-17			Bond Future	128.25	127.9872	128.2491	127.9872	2,817.00
03/05/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 04-May-17	132.57	Put	Bond Future	4321	5	4321	5	0.00
03/05/2017	2025 On 04-May-17	132.56	Put	Bond Future	4311	5	4311	5	0.00
03/05/2017	2025 On 04-May-17	132.58	Put	Bond Future	4331	5	4331	5	0.00
03/05/2017	2025 On 03-August-17			Bond Future	129.38	129.1128	129.3791	129.1128	2,414.00
03/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4581	5	4581	5	0.00
03/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4601	5	4601	5	0.00
03/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4591	5	4591	5	0.00
03/05/2017	2025 On 02-November-17			Bond Future	131.92	131.6473	131.9177	131.6473	0.00
03/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1052	1	1052	1	0.00
03/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1062	1	1062	1	0.00
03/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1042	1	1042	1	0.00
03/05/2017	2025 On 01-February-18			Bond Future	133.22	132.9518	133.2250	132.9518	0.00
03/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	665	1	665	1	0.00
03/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	655	1	655	1	0.00
03/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	675	1	675	1	0.00
03/05/2017	2029 On 04-May-17			Bond Future	99.02	98.9622	99.0247	98.9622	1,772.00
03/05/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2029 On 04-May-17	100.67	Put	Bond Future	1645	2	1645	2	0.00
03/05/2017	2029 On 04-May-17	100.65	Put	Bond Future	1625	2	1625	2	0.00

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03/05/2017	2029 On 04-May-17	100.66	Put	Bond Future	1635	2	1635	2	0.00
03/05/2017	2029 On 01-February-18			Bond Future	103.95	103.8882	103.9511	103.8882	0.00
03/05/2017	2030 On 04-May-17			Bond Future	9.09	93.8278	9.0906	93.8278	10,910.00
03/05/2017	2030 On 04-May-17	9.34	Call	Bond Future	1731	2	1731	2	0.00
03/05/2017	2030 On 04-May-17	9.33	Call	Bond Future	1663	1	1663	1	0.00
03/05/2017	2030 On 04-May-17	9.32	Call	Bond Future	1594	1	1594	1	0.00
03/05/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 03-August-17			Bond Future	9.14	91.6044	9.1388	91.6044	31,346.00
03/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1312	1	1312	1	0.00
03/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1447	1	1447	1	0.00
03/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1379	1	1379	1	0.00
03/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 02-November-17			Bond Future	9.18	93.3805	9.1785	93.3805	0.00
03/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1229	1	1229	1	0.00
03/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	1161	1	1161	1	0.00
03/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	1094	1	1094	1	0.00
03/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 01-February-18			Bond Future	9.21	91.2403	9.2131	91.2403	0.00
03/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	1115	1	1115	1	0.00
03/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	1181	1	1181	1	0.00
03/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	1048	1	1048	1	0.00
03/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2032 On 04-May-17			Bond Future	9.26	92.6594	9.2556	92.6594	9,586.00
03/05/2017	2032 On 04-May-17	9.46	Call	Bond Future	1522	1	1522	1	0.00
03/05/2017	2032 On 04-May-17	9.45	Call	Bond Future	1448	1	1448	1	0.00
03/05/2017	2032 On 04-May-17	9.44	Call	Bond Future	1375	1	1375	1	0.00

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03/05/2017	2032 On 04-May-17	9.45	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2032 On 04-May-17	9.46	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2032 On 04-May-17	9.44	Put	Bond Future	1	0	1	0	0.00
03/05/2017	2032 On 03-August-17			Bond Future	9.30	94.4205	9.3023	94.4205	21,380.00
03/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2676	3	2676	3	0.00
03/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2719	3	2719	3	0.00
03/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2633	3	2633	3	0.00
03/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1630	2	1630	2	0.00
03/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1690	2	1690	2	0.00
03/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1660	2	1660	2	0.00
03/05/2017	2032 On 02-November-17			Bond Future	9.35	92.0928	9.3469	92.0928	0.00
03/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3501	4	3501	4	0.00
03/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3541	4	3541	4	0.00
03/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3581	4	3581	4	0.00
03/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2499	3	2499	3	0.00
03/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2531	3	2531	3	0.00
03/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2467	3	2467	3	0.00
03/05/2017	2032 On 01-February-18			Bond Future	9.39	93.9323	9.3867	93.9323	0.00
03/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4360	5	4360	5	0.00
03/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4400	5	4400	5	0.00
03/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4441	5	4441	5	0.00
03/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3156	3	3156	3	0.00
03/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3125	3	3125	3	0.00
03/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3187	4	3187	4	0.00
03/05/2017	2033 On 04-May-17			Bond Future	105.37	105.3086	105.3745	105.3086	5,704.00
03/05/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 04-May-17	110.84	Put	Bond Future	5466	6	5466	6	0.00
03/05/2017	2033 On 04-May-17	110.83	Put	Bond Future	5456	6	5456	6	0.00
03/05/2017	2033 On 04-May-17	110.85	Put	Bond Future	5476	6	5476	6	0.00
03/05/2017	2033 On 03-August-17			Bond Future	107.40	107.3294	107.3959	107.3294	6,134.00
03/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00

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03/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	5724	6	5724	6	0.00
03/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	5734	6	5734	6	0.00
03/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	5744	6	5744	6	0.00
03/05/2017	2033 On 02-November-17			Bond Future	108.43	108.3592	108.4262	108.3592	0.00
03/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	1654	2	1654	2	0.00
03/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	1664	2	1664	2	0.00
03/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	1644	2	1644	2	0.00
03/05/2017	2033 On 01-February-18			Bond Future	110.61	110.5458	110.6120	110.5458	0.00
03/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	972	1	972	1	0.00
03/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	952	1	952	1	0.00
03/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	962	1	962	1	0.00
03/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2037 On 04-May-17			Bond Future	9.52	93.0881	9.5156	93.0881	26,774.00
03/05/2017	2037 On 04-May-17	9.59	Call	Bond Future	654	1	654	1	0.00
03/05/2017	2037 On 04-May-17	9.58	Call	Bond Future	586	1	586	1	0.00
03/05/2017	2037 On 04-May-17	9.60	Call	Bond Future	724	1	724	1	0.00
03/05/2017	2037 On 04-May-17	9.58	Put	Bond Future	60	0	60	0	0.00
03/05/2017	2037 On 04-May-17	9.59	Put	Bond Future	46	0	46	0	0.00
03/05/2017	2037 On 04-May-17	9.60	Put	Bond Future	35	0	35	0	0.00
03/05/2017	2037 On 03-August-17			Bond Future	9.57	90.6002	9.5683	90.6002	58,042.00
03/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2463	3	2463	3	0.00
03/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2421	3	2421	3	0.00
03/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2380	3	2380	3	0.00
03/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2447	3	2447	3	0.00
03/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2407	3	2407	3	0.00
03/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2367	3	2367	3	0.00
03/05/2017	2037 On 02-November-17			Bond Future	9.61	92.3568	9.6133	92.3568	233.00
03/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3775	4	3775	4	0.00

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03/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3816	4	3816	4	0.00
03/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3734	4	3734	4	0.00
03/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3401	4	3401	4	0.00
03/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3362	4	3362	4	0.00
03/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3440	4	3440	4	0.00
03/05/2017	2037 On 01-February-18			Bond Future	9.65	89.9459	9.6544	89.9459	0.00
03/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4967	5	4967	5	0.00
03/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	5010	5	5010	5	0.00
03/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4923	5	4923	5	0.00
03/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3664	4	3664	4	0.00
03/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3630	4	3630	4	0.00
03/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3698	4	3698	4	0.00
03/05/2017	2038 On 04-May-17			Bond Future	131.37	131.2833	131.3651	131.2833	2,693.00
03/05/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 04-May-17	139.78	Put	Bond Future	8415	8	8415	8	0.00
03/05/2017	2038 On 04-May-17	139.79	Put	Bond Future	8425	9	8425	9	0.00
03/05/2017	2038 On 04-May-17	139.77	Put	Bond Future	8405	8	8405	8	0.00
03/05/2017	2038 On 03-August-17			Bond Future	132.39	132.3059	132.3888	132.3059	22,422.00
03/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	8781	9	8781	9	0.00
03/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	8771	9	8771	9	0.00
03/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	8791	9	8791	9	0.00
03/05/2017	2038 On 02-November-17			Bond Future	134.99	134.9030	134.9864	134.9030	0.00
03/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	1834	2	1834	2	0.00
03/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	1814	2	1814	2	0.00
03/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	1824	2	1824	2	0.00
03/05/2017	2038 On 01-February-18			Bond Future	136.19	136.1041	136.1866	136.1041	0.00

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03/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	743	1	743	1	0.00
03/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	753	1	753	1	0.00
03/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	763	1	763	1	0.00
03/05/2017	2040 On 04-May-17			Bond Future	9.61	96.6609	9.6056	96.6609	10,425.00
03/05/2017	2040 On 04-May-17	9.64	Call	Bond Future	431	0	431	0	0.00
03/05/2017	2040 On 04-May-17	9.63	Call	Bond Future	374	0	374	0	0.00
03/05/2017	2040 On 04-May-17	9.62	Call	Bond Future	321	0	321	0	0.00
03/05/2017	2040 On 04-May-17	9.63	Put	Bond Future	161	0	161	0	0.00
03/05/2017	2040 On 04-May-17	9.62	Put	Bond Future	195	0	195	0	0.00
03/05/2017	2040 On 04-May-17	9.64	Put	Bond Future	131	0	131	0	0.00
03/05/2017	2040 On 03-August-17			Bond Future	9.66	93.9906	9.6592	93.9906	13,816.00
03/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2399	3	2399	3	0.00
03/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2441	3	2441	3	0.00
03/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2483	3	2483	3	0.00
03/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2782	3	2782	3	0.00
03/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2737	3	2737	3	0.00
03/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2828	3	2828	3	0.00
03/05/2017	2040 On 02-November-17			Bond Future	9.71	95.8129	9.7054	95.8129	0.00
03/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3733	4	3733	4	0.00
03/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3691	4	3691	4	0.00
03/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3774	4	3774	4	0.00
03/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4079	4	4079	4	0.00
03/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4124	4	4124	4	0.00
03/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4169	4	4169	4	0.00
03/05/2017	2040 On 01-February-18			Bond Future	9.75	93.2207	9.7478	93.2207	0.00
03/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	5222	5	5222	5	0.00
03/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5313	5	5313	5	0.00
03/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	5267	5	5267	5	0.00
03/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4192	5	4192	5	0.00
03/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4154	4	4154	4	0.00
03/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4116	4	4116	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	2044 On 04-May-17			Bond Future	9.67	93.3935	9.6706	93.3935	16,954.00
03/05/2017	2044 On 04-May-17	9.67	Call	Bond Future	254	0	254	0	0.00
03/05/2017	2044 On 04-May-17	9.68	Call	Bond Future	300	0	300	0	0.00
03/05/2017	2044 On 04-May-17	9.66	Call	Bond Future	213	0	213	0	0.00
03/05/2017	2044 On 04-May-17	9.67	Put	Bond Future	260	1	260	1	0.00
03/05/2017	2044 On 04-May-17	9.68	Put	Bond Future	218	0	218	0	0.00
03/05/2017	2044 On 04-May-17	9.66	Put	Bond Future	306	1	306	1	0.00
03/05/2017	2044 On 03-August-17			Bond Future	9.72	90.7863	9.7238	90.7863	22,344.00
03/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2299	2	2299	2	0.00
03/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2220	2	2220	2	0.00
03/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2259	2	2259	2	0.00
03/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3132	4	3132	4	0.00
03/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3083	3	3083	3	0.00
03/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3034	3	3034	3	0.00
03/05/2017	2044 On 02-November-17			Bond Future	9.77	92.5465	9.7698	92.5465	200.00
03/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3536	4	3536	4	0.00
03/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3617	4	3617	4	0.00
03/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3577	4	3577	4	0.00
03/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4445	5	4445	5	0.00
03/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4398	5	4398	5	0.00
03/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4492	5	4492	5	0.00
03/05/2017	2044 On 01-February-18			Bond Future	9.81	90.0141	9.8121	90.0141	0.00
03/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	5110	5	5110	5	0.00
03/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	5154	5	5154	5	0.00
03/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	5199	5	5199	5	0.00
03/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4408	5	4408	5	0.00
03/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4369	5	4369	5	0.00
03/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4448	5	4448	5	0.00
03/05/2017	2046 On 04-May-17			Bond Future	125.33	125.2476	125.3274	125.2476	19,136.00
03/05/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 04-May-17	138.34	Put	Bond Future	13013	13	13013	13	0.00
03/05/2017	2046 On 04-May-17	138.33	Put	Bond Future	13003	13	13003	13	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	2046 On 04-May-17	138.32	Put	Bond Future	12993	13	12993	13	0.00
03/05/2017	2046 On 03-August-17			Bond Future	127.73	127.6510	127.7316	127.6510	22,790.00
03/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13458	14	13458	14	0.00
03/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13438	14	13438	14	0.00
03/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13448	14	13448	14	0.00
03/05/2017	2046 On 02-November-17			Bond Future	128.65	128.5734	128.6547	128.5734	0.00
03/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7655	8	7655	8	0.00
03/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7645	8	7645	8	0.00
03/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7665	8	7665	8	0.00
03/05/2017	2046 On 01-February-18			Bond Future	131.25	131.1678	131.2481	131.1678	0.00
03/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1652	2	1652	2	0.00
03/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1662	2	1662	2	0.00
03/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1672	2	1672	2	0.00
03/05/2017	2050 On 04-May-17			Bond Future	136.40	136.3158	136.4019	136.3158	4,750.00
03/05/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 04-May-17	147.84	Put	Bond Future	11438	12	11438	12	0.00
03/05/2017	2050 On 04-May-17	147.85	Put	Bond Future	11448	12	11448	12	0.00
03/05/2017	2050 On 04-May-17	147.83	Put	Bond Future	11428	12	11428	12	0.00
03/05/2017	2050 On 03-August-17			Bond Future	137.36	137.2728	137.3598	137.2728	26,009.00
03/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	11860	12	11860	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	11880	12	11880	12	0.00
03/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	11870	12	11870	12	0.00
03/05/2017	2050 On 02-November-17			Bond Future	140.06	139.9675	140.0552	139.9675	0.00
03/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	4595	5	4595	5	0.00
03/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	4605	5	4605	5	0.00
03/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	4615	5	4615	5	0.00
03/05/2017	2050 On 01-February-18			Bond Future	141.19	141.0996	141.1864	141.0996	0.00
03/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	936	1	936	1	0.00
03/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	946	1	946	1	0.00
03/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	956	1	956	1	0.00
03/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	0	0	0	0	0.00
03/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	0	0	0	0	0.00
03/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	AL37 On 04-May-17			Index Future	534.55	533.9980	534.5450	533.9980	1.00
03/05/2017	AL37 On 03-August-17			Index Future	544.70	544.1440	544.7000	544.1440	0.00
03/05/2017	AL37 On 02-November-17			Index Future	555.26	554.6940	555.2570	554.6940	0.00
03/05/2017	AL37 On 01-February-18			Index Future	566.34	565.7700	566.3380	565.7700	0.00
03/05/2017	AL7T On 04-May-17			Index Future	614.31	613.3640	614.3070	613.3640	0.00
03/05/2017	AL7T On 03-August-17			Index Future	625.98	625.0180	625.9780	625.0180	0.00
03/05/2017	AL7T On 02-November-17			Index Future	638.11	637.1360	638.1090	637.1360	0.00
03/05/2017	AL7T On 01-February-18			Index Future	650.84	649.8580	650.8440	649.8580	0.00
03/05/2017	ALBI On 04-May-17			Index Future	555.99	555.0350	555.9860	555.0350	34.00
03/05/2017	ALBI On 03-August-17			Index Future	566.55	565.5810	566.5490	565.5810	640.00
03/05/2017	ALBI On 02-November-17			Index Future	577.53	576.5470	577.5290	576.5470	0.00
03/05/2017	ALBI On 01-February-18			Index Future	589.06	588.0590	589.0550	588.0590	0.00
03/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	EL28 On 04-May-17			Bond Future	126.77	126.6806	126.7672	126.6806	0.00
03/05/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11133	11	11133	11	0.00
03/05/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11143	11	11143	11	0.00
03/05/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11153	11	11153	11	0.00
03/05/2017	EL28 On 03-August-17			Bond Future	129.20	129.1115	129.1990	129.1115	0.00
03/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5971	6	5971	6	0.00
03/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5961	6	5961	6	0.00
03/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5981	6	5981	6	0.00
03/05/2017	EL28 On 02-November-17			Bond Future	129.99	129.9022	129.9904	129.9022	0.00
03/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3880	4	3880	4	0.00
03/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3900	4	3900	4	0.00
03/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3890	4	3890	4	0.00
03/05/2017	EL28 On 01-February-18			Bond Future	132.61	132.5235	132.6109	132.5235	0.00
03/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	311	0	311	0	0.00
03/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	301	0	301	0	0.00
03/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	321	0	321	0	0.00
03/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
03/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 04-May-17			Bond Future	10.55	77.3599	10.5510	77.3599	0.00
03/05/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 04-May-17	10.56	Call	Bond Future	57	0	57	0	0.00
03/05/2017	ES33 On 04-May-17	10.55	Put	Bond Future	6	0	6	0	0.00
03/05/2017	ES33 On 04-May-17	10.54	Put	Bond Future	69	0	69	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 03-August-17			Bond Future	10.63	78.8302	10.6346	78.8302	9,466.00
03/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	656	1	656	1	0.00
03/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	593	1	593	1	0.00
03/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	530	1	530	1	0.00
03/05/2017	ES33 On 02-November-17			Bond Future	10.72	76.5663	10.7195	76.5663	0.00
03/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	305	1	305	1	0.00
03/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	243	0	243	0	0.00
03/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	367	1	367	1	0.00
03/05/2017	ES33 On 01-February-18			Bond Future	10.80	78.0956	10.8032	78.0956	0.00
03/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1120	1	1120	1	0.00
03/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1179	1	1179	1	0.00
03/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1238	1	1238	1	0.00
03/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
03/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
03/05/2017	ES42 On 04-May-17			Bond Future	10.82	80.2509	10.8160	80.2509	0.00
03/05/2017	ES42 On 03-August-17			Bond Future	10.90	81.7762	10.9019	81.7762	7,957.00
03/05/2017	ES42 On 02-November-17			Bond Future	10.99	79.0999	10.9883	79.0999	0.00
03/05/2017	ES42 On 01-February-18			Bond Future	11.07	80.6800	11.0709	80.6800	0.00
03/05/2017	GOVI On 04-May-17			GOVI	554.32	553.3700	554.3150	553.3700	21.00
03/05/2017	GOVI On 04-May-17	262.20	Call	GOVI	2921150	291	2921150	291	0.00
03/05/2017	GOVI On 04-May-17	262.19	Call	GOVI	2921250	291	2921250	291	0.00
03/05/2017	GOVI On 04-May-17	262.18	Call	GOVI	2921350	291	2921350	291	0.00
03/05/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 03-August-17			GOVI	564.85	563.8840	564.8460	563.8840	401.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	37360	3	37360	3	0.00
03/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	37460	3	37460	3	0.00
03/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	37560	3	37560	3	0.00
03/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 02-November-17			GOVI	575.79	574.8170	575.7930	574.8170	0.00
03/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	33530	2	33530	2	0.00
03/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	33430	2	33430	2	0.00
03/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	33330	2	33330	2	0.00
03/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 01-February-18			GOVI	587.28	586.2950	587.2840	586.2950	0.00
03/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	62540	5	62540	5	0.00
03/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	62440	5	62440	5	0.00
03/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	62640	5	62640	5	0.00
03/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
03/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
03/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2017	IGOV On 04-May-17			Index Future	247.06	246.9750	247.0550	246.9750	65.00
03/05/2017	IGOV On 03-August-17			Index Future	251.80	251.7130	251.7950	251.7130	1,252.00
03/05/2017	IGOV On 02-November-17			Index Future	256.74	256.6540	256.7350	256.6540	0.00
03/05/2017	IGOV On 01-February-18			Index Future	261.91	261.8320	261.9110	261.8320	0.00
03/05/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
03/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
03/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
03/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
03/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6093	99.6098	99.6093	0.00
03/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8051	99.8050	99.8051	0.00
03/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7536	99.7524	99.7536	0.00
03/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9352	99.9359	99.9352	0.00
03/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8347	99.8344	99.8347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0353	99.0347	99.0353	0.00
03/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6252	98.6257	98.6252	0.00
03/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.5826	98.5821	98.5826	0.00
03/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.99	98.9900	98.9900	98.9900	0.00
03/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.42	99.4197	99.4161	99.4197	0.00
03/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8514	99.8451	99.8514	0.00
03/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.67	96.7044	96.6673	96.7044	0.00
03/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.94	95.9840	95.9422	95.9840	0.00
03/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.18	95.2295	95.1816	95.2295	0.00
03/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.39	95.4454	95.3908	95.4454	0.00
03/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.60	97.6625	97.6020	97.6625	51.00
03/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.77	97.8319	97.7658	97.8319	0.00
03/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.98	99.0535	98.9833	99.0535	0.00
03/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.95	96.0608	95.9543	96.0608	0.00
03/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.99	93.0977	92.9873	93.0977	0.00
03/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.74	91.8570	91.7434	91.8570	0.00
03/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.87	93.9883	93.8740	93.9883	0.00
03/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.61	97.7235	97.6094	97.7235	0.00
03/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.19	96.3089	96.1914	96.3089	0.00
03/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.23	98.3483	98.2302	98.3483	0.00
03/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
03/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
03/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
03/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
03/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
03/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
03/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
03/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
03/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
03/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
03/05/2017	R023 On 04-May-17			Bond Future	8.05	99.9898	8.0453	99.9898	9,456.00
03/05/2017	R023 On 04-May-17	8.59	Call	Bond Future	2432	2	2432	2	0.00
03/05/2017	R023 On 04-May-17	8.61	Call	Bond Future	2520	2	2520	2	0.00
03/05/2017	R023 On 04-May-17	8.60	Call	Bond Future	2476	2	2476	2	0.00
03/05/2017	R023 On 04-May-17	8.59	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R023 On 04-May-17	8.60	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R023 On 04-May-17	8.61	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R023 On 03-August-17			Bond Future	8.06	101.8902	8.0612	101.8902	31,918.00
03/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2568	3	2568	3	0.00
03/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2636	3	2636	3	0.00
03/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2602	3	2602	3	0.00
03/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	330	0	330	0	0.00
03/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	321	0	321	0	0.00
03/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	313	0	313	0	0.00
03/05/2017	R023 On 02-November-17			Bond Future	8.08	99.9346	8.0753	99.9346	0.00
03/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2661	3	2661	3	0.00
03/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2691	3	2691	3	0.00
03/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2721	3	2721	3	0.00
03/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	632	1	632	1	0.00
03/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	620	1	620	1	0.00
03/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	643	1	643	1	0.00
03/05/2017	R023 On 01-February-18			Bond Future	8.08	101.9306	8.0788	101.9306	0.00
03/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2301	2	2301	2	0.00
03/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2325	2	2325	2	0.00
03/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2277	2	2277	2	0.00
03/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1329	2	1329	2	0.00
03/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1313	1	1313	1	0.00
03/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1345	2	1345	2	0.00
03/05/2017	R035 On 04-May-17			Bond Future	9.44	96.6122	9.4406	96.6122	7,824.00
03/05/2017	R035 On 04-May-17	9.53	Call	Bond Future	732	1	732	1	0.00
03/05/2017	R035 On 04-May-17	9.55	Call	Bond Future	894	1	894	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R035 On 04-May-17	9.54	Call	Bond Future	813	1	813	1	0.00
03/05/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 03-August-17			Bond Future	9.49	98.4485	9.4889	98.4485	9,853.00
03/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	252	0	252	0	0.00
03/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	171	0	171	0	0.00
03/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	90	0	90	0	0.00
03/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 02-November-17			Bond Future	9.54	95.8555	9.5374	95.8555	0.00
03/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	502	0	502	0	0.00
03/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	582	0	582	0	0.00
03/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	422	0	422	0	0.00
03/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 01-February-18			Bond Future	9.58	97.7700	9.5824	97.7700	0.00
03/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1163	1	1163	1	0.00
03/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1319	1	1319	1	0.00
03/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1241	1	1241	1	0.00
03/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R186 On 04-May-17			Bond Future	8.66	115.6823	8.6555	115.6823	71,815.00
03/05/2017	R186 On 04-May-17	9.20	Call	Bond Future	3697	4	3697	4	0.00
03/05/2017	R186 On 04-May-17	8.90	Call	Bond Future	1681	2	1681	2	0.00
03/05/2017	R186 On 04-May-17	8.44	Call	Bond Future	0	0	0	0	500.00
03/05/2017	R186 On 04-May-17	8.95	Call	Bond Future	2020	2	2020	2	0.00
03/05/2017	R186 On 04-May-17	8.91	Call	Bond Future	1749	2	1749	2	0.00
03/05/2017	R186 On 04-May-17	8.98	Call	Bond Future	2223	2	2223	2	0.00
03/05/2017	R186 On 04-May-17	8.70	Call	Bond Future	371	0	371	0	500.00
03/05/2017	R186 On 04-May-17	8.89	Call	Bond Future	1613	1	1613	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R186 On 04-May-17	8.94	Call	Bond Future	1952	2	1952	2	0.00
03/05/2017	R186 On 04-May-17	9.20	Put	Bond Future	0	0	0	0	5,209.00
03/05/2017	R186 On 04-May-17	8.98	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R186 On 04-May-17	8.89	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R186 On 04-May-17	8.94	Put	Bond Future	0	0	0	0	500.00
03/05/2017	R186 On 04-May-17	8.95	Put	Bond Future	0	0	0	0	5,209.00
03/05/2017	R186 On 04-May-17	8.91	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R186 On 04-May-17	8.70	Put	Bond Future	62	0	62	0	0.00
03/05/2017	R186 On 04-May-17	8.90	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R186 On 04-May-17	8.44	Put	Bond Future	1510	2	1510	2	0.00
03/05/2017	R186 On 03-August-17			Bond Future	8.69	112.5784	8.6946	112.5784	84,301.00
03/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5589	6	5589	6	0.00
03/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4764	5	4764	5	0.00
03/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2618	3	2618	3	0.00
03/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2704	3	2704	3	0.00
03/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	3015	0	3015	0	0.00
03/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2369	2	2369	2	0.00
03/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2661	3	2661	3	0.00
03/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	291	0	291	0	6,500.00
03/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	427	1	427	1	750.00
03/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1168	1	1168	1	0.00
03/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	965	0	965	0	2,604.00
03/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1120	1	1120	1	0.00
03/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1320	2	1320	2	750.00
03/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1144	1	1144	1	0.00
03/05/2017	R186 On 02-November-17			Bond Future	8.73	114.7611	8.7286	114.7611	4.00
03/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	3188	3	3188	3	0.00
03/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3264	3	3264	3	0.00
03/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3226	3	3226	3	0.00
03/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2160	2	2160	2	0.00
03/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2133	2	2133	2	0.00
03/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2188	2	2188	2	0.00
03/05/2017	R186 On 01-February-18			Bond Future	8.76	111.7492	8.7557	111.7492	0.00
03/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3882	4	3882	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3919	4	3919	4	0.00
03/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3957	4	3957	4	0.00
03/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2563	3	2563	3	0.00
03/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2537	3	2537	3	0.00
03/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2511	3	2511	3	0.00
03/05/2017	R197 On 04-May-17			Bond Future	298.58	298.3908	298.5782	298.3908	113.00
03/05/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 04-May-17	308.59	Put	Bond Future	10012	10	10012	10	0.00
03/05/2017	R197 On 04-May-17	308.60	Put	Bond Future	10022	10	10022	10	0.00
03/05/2017	R197 On 04-May-17	308.58	Put	Bond Future	10002	10	10002	10	0.00
03/05/2017	R197 On 03-August-17			Bond Future	297.42	297.2270	297.4165	297.2270	2,350.00
03/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10633	11	10633	11	0.00
03/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10643	11	10643	11	0.00
03/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10653	11	10653	11	0.00
03/05/2017	R197 On 02-November-17			Bond Future	303.25	303.0617	303.2523	303.0617	0.00
03/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1908	2	1908	2	0.00
03/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1918	2	1918	2	0.00
03/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1898	2	1898	2	0.00
03/05/2017	R197 On 01-February-18			Bond Future	302.31	302.1225	302.3109	302.1225	0.00
03/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	641	0	641	0	0.00
03/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	631	0	631	0	0.00
03/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	651	0	651	0	0.00
03/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 04-May-17			Bond Future	243.48	243.3290	243.4820	243.3290	19,709.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 04-May-17	256.71	Put	Bond Future	13228	13	13228	13	0.00
03/05/2017	R202 On 04-May-17	256.72	Put	Bond Future	13238	13	13238	13	0.00
03/05/2017	R202 On 04-May-17	256.73	Put	Bond Future	13248	13	13248	13	0.00
03/05/2017	R202 On 03-August-17			Bond Future	244.49	244.3388	244.4936	244.3388	30,577.00
03/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13866	14	13866	14	0.00
03/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13876	14	13876	14	0.00
03/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13856	14	13856	14	0.00
03/05/2017	R202 On 02-November-17			Bond Future	249.29	249.1355	249.2910	249.1355	0.00
03/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4599	5	4599	5	0.00
03/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4619	5	4619	5	0.00
03/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4609	5	4609	5	0.00
03/05/2017	R202 On 01-February-18			Bond Future	250.57	250.4155	250.5691	250.4155	0.00
03/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1509	1	1509	1	0.00
03/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1499	1	1499	1	0.00
03/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1489	1	1489	1	0.00
03/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 04-May-17			Bond Future	7.46	101.4478	7.4591	101.4478	25,507.00
03/05/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 04-May-17	6.92	Put	Bond Future	189	0	189	0	0.00
03/05/2017	R203 On 04-May-17	6.93	Put	Bond Future	185	0	185	0	0.00
03/05/2017	R203 On 04-May-17	6.91	Put	Bond Future	192	0	192	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
03/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
03/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
03/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
03/05/2017	R204 On 04-May-17			Bond Future	7.43	103.8814	7.4299	103.8814	7,365.00
03/05/2017	R204 On 04-May-17	7.90	Call	Bond Future	706	1	706	1	0.00
03/05/2017	R204 On 04-May-17	7.92	Call	Bond Future	736	1	736	1	0.00
03/05/2017	R204 On 04-May-17	7.91	Call	Bond Future	721	1	721	1	0.00
03/05/2017	R204 On 04-May-17	7.91	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R204 On 04-May-17	7.92	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R204 On 04-May-17	7.90	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R204 On 03-August-17			Bond Future	7.38	101.8158	7.3790	101.8158	41,363.00
03/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	537	1	537	1	0.00
03/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	547	1	547	1	0.00
03/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	558	1	558	1	0.00
03/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	60	0	60	0	0.00
03/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	58	0	58	0	0.00
03/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	56	0	56	0	0.00
03/05/2017	R204 On 02-November-17			Bond Future	7.26	103.7898	7.2641	103.7898	0.00
03/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	594	1	594	1	0.00
03/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	576	1	576	1	0.00
03/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	585	1	585	1	0.00
03/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	71	0	71	0	0.00
03/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	69	0	69	0	0.00
03/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	67	0	67	0	0.00
03/05/2017	R204 On 01-February-18			Bond Future	7.02	101.8216	7.0197	101.8216	0.00
03/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	385	0	385	0	0.00
03/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	396	0	396	0	0.00
03/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	390	0	390	0	0.00
03/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	189	0	189	0	0.00
03/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	186	0	186	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	192	0	192	0	0.00
03/05/2017	R207 On 04-May-17			Bond Future	7.47	101.6930	7.4700	101.6930	56,260.00
03/05/2017	R207 On 04-May-17	8.20	Call	Bond Future	1724	2	1724	2	0.00
03/05/2017	R207 On 04-May-17	8.22	Call	Bond Future	1770	2	1770	2	0.00
03/05/2017	R207 On 04-May-17	8.21	Call	Bond Future	1747	2	1747	2	0.00
03/05/2017	R207 On 04-May-17	8.20	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R207 On 04-May-17	8.22	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R207 On 04-May-17	8.21	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R207 On 03-August-17			Bond Future	7.45	99.9827	7.4484	99.9827	45,809.00
03/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1628	2	1628	2	51.00
03/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2060	2	2060	2	0.00
03/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2040	2	2040	2	0.00
03/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2081	2	2081	2	0.00
03/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	9	0	9	0	0.00
03/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	24	0	24	0	0.00
03/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	8	0	8	0	0.00
03/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	8	0	8	0	0.00
03/05/2017	R207 On 02-November-17			Bond Future	7.39	101.9212	7.3913	101.9212	0.00
03/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1377	1	1377	1	0.00
03/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1410	1	1410	1	0.00
03/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1394	1	1394	1	0.00
03/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	117	0	117	0	0.00
03/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	114	0	114	0	0.00
03/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	120	0	120	0	0.00
03/05/2017	R207 On 01-February-18			Bond Future	7.29	100.3144	7.2901	100.3144	0.00
03/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	922	1	922	1	0.00
03/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	934	1	934	1	0.00
03/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	946	1	946	1	0.00
03/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	368	0	368	0	0.00
03/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	373	0	373	0	0.00
03/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	362	0	362	0	0.00
03/05/2017	R208 On 04-May-17			Bond Future	7.64	97.6930	7.6351	97.6930	6,937.00
03/05/2017	R208 On 04-May-17	8.37	Call	Bond Future	2358	2	2358	2	0.00
03/05/2017	R208 On 04-May-17	8.39	Call	Bond Future	2421	2	2421	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
03/05/2017	R208 On 04-May-17	8.38	Call	Bond Future	2389	2	2389	2	0.00
03/05/2017	R208 On 04-May-17	8.37	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R208 On 04-May-17	8.38	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R208 On 04-May-17	8.39	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R208 On 03-August-17			Bond Future	7.63	99.5499	7.6289	99.5499	30,891.00
03/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2122	2	2122	2	0.00
03/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2176	2	2176	2	0.00
03/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2149	2	2149	2	0.00
03/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	76	0	76	0	0.00
03/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	79	0	79	0	0.00
03/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	82	0	82	0	0.00
03/05/2017	R208 On 02-November-17			Bond Future	7.61	98.0776	7.6104	98.0776	0.00
03/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1886	2	1886	2	0.00
03/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1932	2	1932	2	0.00
03/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1909	2	1909	2	0.00
03/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	246	0	246	0	0.00
03/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	241	0	241	0	0.00
03/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	252	0	252	0	0.00
03/05/2017	R208 On 01-February-18			Bond Future	7.57	100.0366	7.5702	100.0366	0.00
03/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1435	1	1435	1	0.00
03/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1401	1	1401	1	0.00
03/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1418	1	1418	1	0.00
03/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	699	1	699	1	0.00
03/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	688	1	688	1	0.00
03/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	679	1	679	1	0.00
03/05/2017	R209 On 04-May-17			Bond Future	9.40	72.8308	9.4005	72.8308	50,816.00
03/05/2017	R209 On 04-May-17	9.63	Call	Bond Future	1556	1	1556	1	0.00
03/05/2017	R209 On 04-May-17	8.93	Call	Bond Future	0	0	0	0	1,130.00
03/05/2017	R209 On 04-May-17	9.46	Call	Bond Future	459	0	459	0	0.00
03/05/2017	R209 On 04-May-17	9.48	Call	Bond Future	574	0	574	0	0.00
03/05/2017	R209 On 04-May-17	9.47	Call	Bond Future	515	0	515	0	0.00
03/05/2017	R209 On 04-May-17	9.33	Call	Bond Future	37	0	37	0	0.00
03/05/2017	R209 On 04-May-17	9.63	Put	Bond Future	0	0	0	0	1,130.00
03/05/2017	R209 On 04-May-17	8.93	Put	Bond Future	3356	4	3356	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R209 On 04-May-17	9.46	Put	Bond Future	50	0	50	0	0.00
03/05/2017	R209 On 04-May-17	9.33	Put	Bond Future	525	1	525	1	1,130.00
03/05/2017	R209 On 04-May-17	9.47	Put	Bond Future	39	0	39	0	0.00
03/05/2017	R209 On 04-May-17	9.48	Put	Bond Future	29	0	29	0	0.00
03/05/2017	R209 On 03-August-17			Bond Future	9.44	74.2150	9.4443	74.2150	71,099.00
03/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1938	2	1938	2	0.00
03/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1904	2	1904	2	0.00
03/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1972	2	1972	2	0.00
03/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1967	2	1967	2	0.00
03/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1933	2	1933	2	0.00
03/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2001	2	2001	2	0.00
03/05/2017	R209 On 02-November-17			Bond Future	9.49	72.5036	9.4861	72.5036	476.00
03/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4848	5	4848	5	0.00
03/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	3020	3	3020	3	0.00
03/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2949	3	2949	3	0.00
03/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7623	8	7623	8	0.00
03/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	392	0	392	0	2,800.00
03/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1455	2	1455	2	4,100.00
03/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2985	3	2985	3	0.00
03/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1489	2	1489	2	3,360.00
03/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	635	1	635	1	1,300.00
03/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4862	5	4862	5	0.00
03/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2656	3	2656	3	0.00
03/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2720	3	2720	3	0.00
03/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9140	9	9140	9	0.00
03/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2688	3	2688	3	0.00
03/05/2017	R209 On 01-February-18			Bond Future	9.52	73.9519	9.5237	73.9519	0.00
03/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	4208	4	4208	4	0.00
03/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4245	4	4245	4	0.00
03/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4282	4	4282	4	0.00
03/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2972	3	2972	3	0.00
03/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2916	3	2916	3	0.00
03/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2944	3	2944	3	0.00
03/05/2017	R210 On 04-May-17			Bond Future	184.13	184.0132	184.1288	184.0132	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
03/05/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 04-May-17	192.31	Put	Bond Future	8181	8	8181	8	0.00
03/05/2017	R210 On 04-May-17	192.33	Put	Bond Future	8201	8	8201	8	0.00
03/05/2017	R210 On 04-May-17	192.32	Put	Bond Future	8191	8	8191	8	0.00
03/05/2017	R210 On 03-August-17			Bond Future	187.66	187.5444	187.6613	187.5444	1,675.00
03/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8629	9	8629	9	0.00
03/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8639	9	8639	9	0.00
03/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8619	9	8619	9	0.00
03/05/2017	R210 On 02-November-17			Bond Future	188.94	188.8256	188.9431	188.8256	0.00
03/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3137	3	3137	3	0.00
03/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3127	3	3127	3	0.00
03/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3147	3	3147	3	0.00
03/05/2017	R210 On 01-February-18			Bond Future	192.75	192.6358	192.7521	192.6358	0.00
03/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	372	0	372	0	0.00
03/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	382	0	382	0	0.00
03/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	392	0	392	0	0.00
03/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 04-May-17			Bond Future	148.65	148.5618	148.6541	148.5618	3,268.00
03/05/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 04-May-17	152.24	Put	Bond Future	3586	4	3586	4	0.00
03/05/2017	R212 On 04-May-17	152.23	Put	Bond Future	3576	4	3576	4	0.00
03/05/2017	R212 On 04-May-17	152.25	Put	Bond Future	3596	4	3596	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R212 On 03-August-17			Bond Future	149.48	149.3856	149.4789	149.3856	4,858.00
03/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	3861	4	3861	4	0.00
03/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	3881	4	3881	4	0.00
03/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	3871	4	3871	4	0.00
03/05/2017	R212 On 02-November-17			Bond Future	152.41	152.3181	152.4120	152.3181	0.00
03/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	2	0	2	0	0.00
03/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	12	0	12	0	0.00
03/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	8	0	8	0	0.00
03/05/2017	R212 On 01-February-18			Bond Future	153.42	153.3315	153.4243	153.3315	0.00
03/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
03/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1266	1	1266	1	0.00
03/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1276	1	1276	1	0.00
03/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1286	1	1286	1	0.00
03/05/2017	R213 On 04-May-17			Bond Future	9.13	84.6320	9.1305	84.6320	37,858.00
03/05/2017	R213 On 04-May-17	9.37	Call	Bond Future	1618	1	1618	1	0.00
03/05/2017	R213 On 04-May-17	9.36	Call	Bond Future	1552	1	1552	1	0.00
03/05/2017	R213 On 04-May-17	9.35	Call	Bond Future	1485	1	1485	1	0.00
03/05/2017	R213 On 04-May-17	9.36	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R213 On 04-May-17	9.37	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R213 On 04-May-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/05/2017	R213 On 03-August-17			Bond Future	9.17	86.2406	9.1721	86.2406	55,492.00
03/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2457	3	2457	3	0.00
03/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2497	3	2497	3	0.00
03/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2537	3	2537	3	0.00
03/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1371	2	1371	2	0.00
03/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1345	2	1345	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
03/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1398	2	1398	2	0.00
03/05/2017	R213 On 02-November-17			Bond Future	9.21	84.3619	9.2136	84.3619	0.00
03/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3221	3	3221	3	0.00
03/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	3147	3	3147	3	0.00
03/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3184	3	3184	3	0.00
03/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2308	3	2308	3	0.00
03/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2279	3	2279	3	0.00
03/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2251	2	2251	2	0.00
03/05/2017	R213 On 01-February-18			Bond Future	9.25	86.0470	9.2512	86.0470	0.00
03/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	4009	4	4009	4	0.00
03/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3972	4	3972	4	0.00
03/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3935	4	3935	4	0.00
03/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2867	3	2867	3	0.00
03/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2840	3	2840	3	0.00
03/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2896	3	2896	3	0.00
03/05/2017	R214 On 04-May-17			Bond Future	9.57	72.4458	9.5655	72.4458	3,422.00
03/05/2017	R214 On 04-May-17	9.56	Call	Bond Future	181	0	181	0	0.00
03/05/2017	R214 On 04-May-17	9.58	Call	Bond Future	256	0	256	0	0.00
03/05/2017	R214 On 04-May-17	9.57	Call	Bond Future	217	0	217	0	0.00
03/05/2017	R214 On 04-May-17	9.56	Put	Bond Future	221	0	221	0	0.00
03/05/2017	R214 On 04-May-17	9.57	Put	Bond Future	185	0	185	0	0.00
03/05/2017	R214 On 04-May-17	9.58	Put	Bond Future	153	0	153	0	0.00
03/05/2017	R214 On 03-August-17			Bond Future	9.61	73.8228	9.6104	73.8228	35,526.00
03/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1734	2	1734	2	0.00
03/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1766	2	1766	2	0.00
03/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1799	2	1799	2	0.00
03/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2409	3	2409	3	0.00
03/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2371	3	2371	3	0.00
03/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2449	3	2449	3	0.00
03/05/2017	R214 On 02-November-17			Bond Future	9.66	71.9570	9.6551	71.9570	0.00
03/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2715	3	2715	3	0.00
03/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2782	3	2782	3	0.00
03/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2749	3	2749	3	0.00
03/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3170	3	3170	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3245	4	3245	4	0.00
03/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3207	4	3207	4	0.00
03/05/2017	R214 On 01-February-18			Bond Future	9.70	73.3943	9.6968	73.3943	0.00
03/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4193	4	4193	4	0.00
03/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	4156	4	4156	4	0.00
03/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4231	4	4231	4	0.00
03/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3308	4	3308	4	0.00
03/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3277	4	3277	4	0.00
03/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3246	4	3246	4	0.00
03/05/2017	R248 On 04-May-17			Bond Future	9.66	92.5344	9.6606	92.5344	62,947.00
03/05/2017	R248 On 04-May-17	9.67	Call	Bond Future	309	0	309	0	0.00
03/05/2017	R248 On 04-May-17	9.66	Call	Bond Future	262	0	262	0	0.00
03/05/2017	R248 On 04-May-17	9.65	Call	Bond Future	219	0	219	0	0.00
03/05/2017	R248 On 04-May-17	9.66	Put	Bond Future	267	1	267	1	0.00
03/05/2017	R248 On 04-May-17	9.65	Put	Bond Future	315	1	315	1	0.00
03/05/2017	R248 On 04-May-17	9.67	Put	Bond Future	224	0	224	0	0.00
03/05/2017	R248 On 03-August-17			Bond Future	9.71	94.2932	9.7082	94.2932	74,837.00
03/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	2150	2	2150	2	0.00
03/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	2190	2	2190	2	0.00
03/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	2112	2	2112	2	0.00
03/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3400	4	3400	4	0.00
03/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3347	4	3347	4	0.00
03/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3452	4	3452	4	0.00
03/05/2017	R248 On 02-November-17			Bond Future	9.76	91.6830	9.7558	91.6830	226.00
03/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3421	4	3421	4	0.00
03/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3463	4	3463	4	0.00
03/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3504	4	3504	4	0.00
03/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4456	5	4456	5	0.00
03/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4407	5	4407	5	0.00
03/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4358	5	4358	5	0.00
03/05/2017	R248 On 01-February-18			Bond Future	9.80	93.5142	9.8003	93.5142	0.00
03/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5303	5	5303	5	0.00
03/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5349	5	5349	5	0.00
03/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5395	6	5395	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4482	5	4482	5	0.00
03/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4442	5	4442	5	0.00
03/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4522	5	4522	5	0.00