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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	2025 On 03-August-17			Bond Future	127.49	127.4913	127.4913	127.4913	0.00
04/08/2017	2025 On 02-November-17			Bond Future	129.85	129.8845	129.8499	129.8845	2,291.00
04/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3120	3	3120	3	0.00
04/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3130	3	3130	3	0.00
04/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3110	3	3110	3	0.00
04/08/2017	2025 On 01-February-18			Bond Future	130.92	130.9955	130.9222	130.9955	0.00
04/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2978	3	2978	3	0.00
04/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2958	3	2958	3	0.00
04/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2968	3	2968	3	0.00
04/08/2017	2025 On 03-May-18			Bond Future	133.45	133.5309	133.4495	133.5309	0.00
04/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	230	0	230	0	0.00
04/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	240	0	240	0	0.00
04/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	250	0	250	0	0.00
04/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2029 On 02-November-17			Bond Future	100.27	100.2993	100.2725	100.2993	1,370.00
04/08/2017	2029 On 01-February-18			Bond Future	102.14	102.2013	102.1446	102.2013	0.00
04/08/2017	2029 On 03-May-18			Bond Future	103.09	103.1514	103.0884	103.1514	0.00
04/08/2017	2030 On 03-August-17			Bond Future	9.15	91.7174	9.1500	91.7174	0.00
04/08/2017	2030 On 02-November-17			Bond Future	9.23	93.2637	9.2293	93.2637	54,416.00
04/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	748	1	748	1	0.00
04/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	815	1	815	1	0.00
04/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	882	1	882	1	0.00
04/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 01-February-18			Bond Future	9.29	90.9884	9.2882	90.9884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	611	1	611	1	0.00
04/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	677	1	677	1	0.00
04/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	545	1	545	1	0.00
04/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 03-May-18			Bond Future	9.35	92.7001	9.3467	92.7001	0.00
04/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	936	1	936	1	0.00
04/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1066	1	1066	1	0.00
04/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1001	1	1001	1	0.00
04/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2032 On 03-August-17			Bond Future	9.37	94.0844	9.3700	94.0844	0.00
04/08/2017	2032 On 02-November-17			Bond Future	9.46	91.4707	9.4602	91.4707	32,123.00
04/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2080	2	2080	2	0.00
04/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2117	2	2117	2	0.00
04/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2154	2	2154	2	0.00
04/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1866	2	1866	2	0.00
04/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1936	2	1936	2	0.00
04/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1901	2	1901	2	0.00
04/08/2017	2032 On 01-February-18			Bond Future	9.52	93.1668	9.5245	93.1668	0.00
04/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2061	0	2061	0	7,800.00
04/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	2975	3	2975	3	0.00
04/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1772	0	1772	0	7,500.00
04/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2938	3	2938	3	0.00
04/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2900	3	2900	3	0.00
04/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2376	0	2376	0	6,800.00
04/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2684	3	2684	3	0.00
04/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	4133	0	4133	0	0.00
04/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2718	3	2718	3	0.00
04/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	3271	0	3271	0	0.00
04/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2651	3	2651	3	0.00
04/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3684	0	3684	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	2032 On 03-May-18			Bond Future	9.58	90.7622	9.5845	90.7622	0.00
04/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3919	4	3919	4	0.00
04/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3958	4	3958	4	0.00
04/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	3996	4	3996	4	0.00
04/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	3050	3	3050	3	0.00
04/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	3111	3	3111	3	0.00
04/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	3080	3	3080	3	0.00
04/08/2017	2033 On 03-August-17			Bond Future	104.02	104.0172	104.0172	104.0172	0.00
04/08/2017	2033 On 02-November-17			Bond Future	104.87	104.8977	104.8697	104.8977	5,174.00
04/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5210	5	5210	5	0.00
04/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5200	5	5200	5	0.00
04/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5220	5	5220	5	0.00
04/08/2017	2033 On 01-February-18			Bond Future	106.83	106.8869	106.8276	106.8869	0.00
04/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2822	3	2822	3	0.00
04/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2832	3	2832	3	0.00
04/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2812	3	2812	3	0.00
04/08/2017	2033 On 03-May-18			Bond Future	107.79	107.8570	107.7912	107.8570	0.00
04/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	91	0	91	0	0.00
04/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	81	0	81	0	0.00
04/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	101	0	101	0	0.00
04/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2037 On 03-August-17			Bond Future	9.71	89.6848	9.7100	89.6848	0.00
04/08/2017	2037 On 02-November-17			Bond Future	9.81	91.0918	9.8114	91.0918	63,443.00
04/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1741	2	1741	2	0.00
04/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1775	2	1775	2	0.00
04/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1708	2	1708	2	0.00

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04/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2985	3	2985	3	0.00
04/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2938	3	2938	3	0.00
04/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2892	3	2892	3	0.00
04/08/2017	2037 On 01-February-18			Bond Future	9.88	88.5259	9.8776	88.5259	160.00
04/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3022	3	3022	3	0.00
04/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2946	3	2946	3	0.00
04/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	2984	3	2984	3	0.00
04/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3470	3	3470	3	0.00
04/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3391	3	3391	3	0.00
04/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3430	3	3430	3	0.00
04/08/2017	2037 On 03-May-18			Bond Future	9.94	90.1912	9.9433	90.1912	0.00
04/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4087	4	4087	4	0.00
04/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4167	4	4167	4	0.00
04/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4127	4	4127	4	0.00
04/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3848	4	3848	4	0.00
04/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3884	4	3884	4	0.00
04/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3812	4	3812	4	0.00
04/08/2017	2038 On 03-August-17			Bond Future	127.83	127.8314	127.8314	127.8314	0.00
04/08/2017	2038 On 02-November-17			Bond Future	130.20	130.2310	130.1958	130.2310	19,558.00
04/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6614	7	6614	7	0.00
04/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6624	7	6624	7	0.00
04/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6604	7	6604	7	0.00
04/08/2017	2038 On 01-February-18			Bond Future	131.11	131.1796	131.1056	131.1796	0.00
04/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5824	6	5824	6	0.00
04/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5844	6	5844	6	0.00
04/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5834	6	5834	6	0.00
04/08/2017	2038 On 03-May-18			Bond Future	133.64	133.7185	133.6366	133.7185	0.00
04/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1367	1	1367	1	0.00

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04/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1347	1	1347	1	0.00
04/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1357	1	1357	1	0.00
04/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2040 On 03-August-17			Bond Future	9.87	92.4294	9.8650	92.4294	0.00
04/08/2017	2040 On 02-November-17			Bond Future	9.96	93.9160	9.9587	93.9160	15,669.00
04/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1419	1	1419	1	0.00
04/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1390	1	1390	1	0.00
04/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1449	1	1449	1	0.00
04/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	4001	4	4001	4	0.00
04/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3944	4	3944	4	0.00
04/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3887	4	3887	4	0.00
04/08/2017	2040 On 01-February-18			Bond Future	10.03	91.1522	10.0273	91.1522	0.00
04/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	2842	3	2842	3	0.00
04/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	2916	3	2916	3	0.00
04/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	2879	3	2879	3	0.00
04/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	4094	4	4094	4	0.00
04/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	4048	4	4048	4	0.00
04/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	4141	4	4141	4	0.00
04/08/2017	2040 On 03-May-18			Bond Future	10.10	92.8669	10.0954	92.8669	0.00
04/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4184	4	4184	4	0.00
04/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4225	4	4225	4	0.00
04/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4143	4	4143	4	0.00
04/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4430	4	4430	4	0.00
04/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4389	4	4389	4	0.00
04/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4349	4	4349	4	0.00
04/08/2017	2044 On 03-August-17			Bond Future	9.89	89.5537	9.8900	89.5537	0.00
04/08/2017	2044 On 02-November-17			Bond Future	9.98	90.9855	9.9818	90.9855	20,734.00
04/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1380	1	1380	1	0.00
04/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1438	1	1438	1	0.00
04/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1409	1	1409	1	0.00
04/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	4076	4	4076	4	0.00
04/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	4018	4	4018	4	0.00

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04/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	4135	4	4135	4	0.00
04/08/2017	2044 On 01-February-18			Bond Future	10.05	88.2925	10.0482	88.2925	0.00
04/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	2888	3	2888	3	0.00
04/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	2925	3	2925	3	0.00
04/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	2962	3	2962	3	0.00
04/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	4113	4	4113	4	0.00
04/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	4208	4	4208	4	0.00
04/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	4160	4	4160	4	0.00
04/08/2017	2044 On 03-May-18			Bond Future	10.11	89.9534	10.1140	89.9534	0.00
04/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4343	4	4343	4	0.00
04/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4302	4	4302	4	0.00
04/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4260	4	4260	4	0.00
04/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4416	4	4416	4	0.00
04/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4457	4	4457	4	0.00
04/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4376	4	4376	4	0.00
04/08/2017	2046 On 03-August-17			Bond Future	125.13	125.1335	125.1335	125.1335	0.00
04/08/2017	2046 On 02-November-17			Bond Future	125.75	125.9085	125.7465	125.9085	21,292.00
04/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10554	10	10554	10	0.00
04/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10574	10	10574	10	0.00
04/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10564	10	10564	10	0.00
04/08/2017	2046 On 01-February-18			Bond Future	128.09	128.2961	128.0940	128.2961	0.00
04/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4806	5	4806	5	0.00
04/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4816	5	4816	5	0.00
04/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4826	5	4826	5	0.00
04/08/2017	2046 On 03-May-18			Bond Future	128.95	129.1639	128.9514	129.1639	0.00
04/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	1021	1	1021	1	0.00
04/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	1001	1	1001	1	0.00
04/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	1011	1	1011	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 03-August-17			Bond Future	131.78	131.7794	131.7794	131.7794	0.00
04/08/2017	2050 On 02-November-17			Bond Future	134.67	134.2530	134.6707	134.2530	21,927.00
04/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	9979	10	9979	10	0.00
04/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	9989	10	9989	10	0.00
04/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	9999	10	9999	10	0.00
04/08/2017	2050 On 01-February-18			Bond Future	135.49	135.1077	135.4938	135.1077	0.00
04/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	4746	5	4746	5	0.00
04/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	4736	5	4736	5	0.00
04/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	4756	5	4756	5	0.00
04/08/2017	2050 On 03-May-18			Bond Future	138.11	137.7226	138.1094	137.7226	0.00
04/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	2499	2	2499	2	0.00
04/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	2489	2	2489	2	0.00
04/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	2479	2	2479	2	0.00
04/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
04/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
04/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	AL37 On 02-November-17			Index Future	556.22	556.2910	556.2190	556.2910	0.00
04/08/2017	AL37 On 01-February-18			Index Future	566.42	566.6080	566.4180	566.6080	0.00
04/08/2017	AL37 On 03-May-18			Index Future	577.09	577.2700	577.0910	577.2700	0.00
04/08/2017	AL7T On 02-November-17			Index Future	639.18	639.4040	639.1750	639.4040	0.00
04/08/2017	AL7T On 01-February-18			Index Future	650.90	651.2630	650.8960	651.2630	0.00
04/08/2017	AL7T On 03-May-18			Index Future	663.16	663.5180	663.1600	663.5180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	ALBI On 02-November-17			Index Future	572.70	572.9410	572.6970	572.9410	596.00
04/08/2017	ALBI On 01-February-18			Index Future	583.20	583.5670	583.1990	583.5670	0.00
04/08/2017	ALBI On 03-May-18			Index Future	594.19	594.5480	594.1880	594.5480	0.00
04/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C333 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
04/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2017	EL28 On 03-August-17			Bond Future	127.02	127.0169	127.0169	127.0169	0.00
04/08/2017	EL28 On 02-November-17			Bond Future	127.63	127.6573	127.6278	127.6573	0.00
04/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6252	6	6252	6	0.00
04/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6262	6	6262	6	0.00
04/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6242	6	6242	6	0.00
04/08/2017	EL28 On 01-February-18			Bond Future	130.01	130.0780	130.0104	130.0780	0.00
04/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2290	2	2290	2	0.00
04/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2300	2	2300	2	0.00
04/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2280	2	2280	2	0.00
04/08/2017	EL28 On 03-May-18			Bond Future	132.52	132.5957	132.5201	132.5957	0.00
04/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
04/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	660	1	660	1	0.00
04/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	670	1	670	1	0.00
04/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	680	1	680	1	0.00
04/08/2017	ES33 On 03-August-17			Bond Future	10.81	77.9898	10.8050	77.9898	0.00
04/08/2017	ES33 On 02-November-17			Bond Future	10.94	75.4789	10.9433	75.4789	9,466.00
04/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1662	2	1662	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1724	2	1724	2	0.00
04/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1600	2	1600	2	0.00
04/08/2017	ES33 On 01-February-18			Bond Future	11.06	76.8786	11.0555	76.8786	0.00
04/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	268	0	268	0	0.00
04/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	387	0	387	0	0.00
04/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	327	0	327	0	0.00
04/08/2017	ES33 On 03-May-18			Bond Future	11.16	74.5330	11.1620	74.5330	0.00
04/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	219	0	219	0	0.00
04/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	334	0	334	0	0.00
04/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	277	0	277	0	0.00
04/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
04/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
04/08/2017	ES42 On 03-August-17			Bond Future	11.08	80.7458	11.0800	80.7458	0.00
04/08/2017	ES42 On 02-November-17			Bond Future	11.21	77.8311	11.2090	77.8311	7,957.00
04/08/2017	ES42 On 01-February-18			Bond Future	11.32	79.2741	11.3183	79.2741	0.00
04/08/2017	ES42 On 03-May-18			Bond Future	11.43	76.5042	11.4275	76.5042	0.00
04/08/2017	GOVI On 02-November-17			GOVI	571.53	571.7770	571.5290	571.7770	580.00
04/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	9210	1	9210	1	0.00
04/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	9110	1	9110	1	0.00
04/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	9310	1	9310	1	0.00
04/08/2017	GOVI On 01-February-18			GOVI	582.01	582.3810	582.0090	582.3810	0.00
04/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	9790	1	9790	1	0.00
04/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	9690	1	9690	1	0.00
04/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	9890	1	9890	1	0.00
04/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	GOVI On 03-May-18			GOVI	592.98	593.3400	592.9750	593.3400	0.00
04/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	27050	3	27050	3	0.00
04/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	26850	3	26850	3	0.00
04/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	26950	3	26950	3	0.00
04/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
04/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
04/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2017	IGOV On 02-November-17			Index Future	251.63	251.4400	251.6300	251.4400	1,161.00
04/08/2017	IGOV On 01-February-18			Index Future	256.33	256.2080	256.3280	256.2080	0.00
04/08/2017	IGOV On 03-May-18			Index Future	261.28	261.1670	261.2760	261.1670	0.00
04/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
04/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
04/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7662	99.7689	99.7662	0.00
04/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.65	99.6464	99.6505	99.6464	0.00
04/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.72	99.7114	99.7196	99.7114	0.00
04/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.81	99.8053	99.8147	99.8053	0.00
04/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7980	99.8003	99.7980	0.00
04/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.93	98.9240	98.9283	98.9240	0.00
04/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.41	98.4078	98.4149	98.4078	0.00
04/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.28	98.2705	98.2800	98.2705	0.00
04/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
04/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.90	98.8889	98.9039	98.8889	0.00
04/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.23	99.2164	99.2323	99.2164	0.00
04/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.59	99.5756	99.5870	99.5756	0.00
04/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.58	95.6187	95.5849	95.6187	0.00
04/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.78	94.8251	94.7848	94.8251	0.00
04/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.96	94.0052	93.9586	94.0052	0.00
04/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.11	94.1606	94.1087	94.1606	0.00
04/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.28	96.3322	96.2754	96.3322	51.00
04/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.38	96.4413	96.3800	96.4413	0.00
04/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.56	97.6211	97.5568	97.6211	0.00
04/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.75	99.8196	99.7549	99.8196	0.00
04/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.53	94.6396	94.5345	94.6396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.56	91.6639	91.5555	91.6639	0.00
04/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.32	90.4334	90.3204	90.4334	0.00
04/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.50	92.6173	92.4991	92.6173	0.00
04/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.29	96.4168	96.2912	96.4168	0.00
04/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.85	94.9901	94.8532	94.9901	0.00
04/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.93	97.0754	96.9303	97.0754	0.00
04/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.66	100.8119	100.6641	100.8119	0.00
04/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
04/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
04/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
04/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
04/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
04/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
04/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
04/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
04/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
04/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
04/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
04/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	0.00
04/08/2017	R023 On 03-August-17			Bond Future	7.96	102.4531	7.9600	102.4531	0.00
04/08/2017	R023 On 02-November-17			Bond Future	8.01	100.3197	8.0141	100.3197	53,785.00
04/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2466	2	2466	2	0.00
04/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2501	3	2501	3	0.00
04/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2536	3	2536	3	0.00
04/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	183	0	183	0	0.00
04/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	177	0	177	0	0.00
04/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	189	0	189	0	0.00
04/08/2017	R023 On 01-February-18			Bond Future	8.05	102.1801	8.0539	102.1801	0.00
04/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	1911	2	1911	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	1937	2	1937	2	0.00
04/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	1886	2	1886	2	0.00
04/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	853	1	853	1	0.00
04/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	838	1	838	1	0.00
04/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	824	1	824	1	0.00
04/08/2017	R023 On 03-May-18			Bond Future	8.08	100.1722	8.0783	100.1722	0.00
04/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	1955	2	1955	2	0.00
04/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2001	2	2001	2	0.00
04/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	1978	2	1978	2	0.00
04/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1181	1	1181	1	0.00
04/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1196	1	1196	1	0.00
04/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1212	1	1212	1	0.00
04/08/2017	R035 On 03-August-17			Bond Future	9.63	97.5342	9.6300	97.5342	0.00
04/08/2017	R035 On 02-November-17			Bond Future	9.73	94.6266	9.7253	94.6266	12,213.00
04/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	1071	1	1071	1	0.00
04/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	992	1	992	1	0.00
04/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	912	1	912	1	0.00
04/08/2017	R035 On 01-February-18			Bond Future	9.80	96.3815	9.7961	96.3815	0.00
04/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	436	0	436	0	0.00
04/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	514	0	514	0	0.00
04/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	358	0	358	0	0.00
04/08/2017	R035 On 03-May-18			Bond Future	9.86	93.6939	9.8590	93.6939	0.00
04/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	312	0	312	0	0.00
04/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	388	0	388	0	0.00
04/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	236	0	236	0	0.00
04/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R035 On 03-May-18	9.91	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
04/08/2017	R186 On 03-August-17			Bond Future	8.61	113.3423	8.6100	113.3423	0.00
04/08/2017	R186 On 02-November-17			Bond Future	8.69	115.2530	8.6889	115.2530	164,569.00
04/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1874	2	1874	2	0.00
04/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2380	2	2380	2	0.00
04/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2463	2	2463	2	0.00
04/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	2900	3	2900	3	0.00
04/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2422	2	2422	2	0.00
04/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	1116	1	1116	1	0.00
04/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	851	1	851	1	5,000.00
04/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	1067	1	1067	1	0.00
04/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1468	1	1468	1	2,500.00
04/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	1091	1	1091	1	0.00
04/08/2017	R186 On 01-February-18			Bond Future	8.74	112.0899	8.7424	112.0899	198.00
04/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1613	2	1613	2	1,460.00
04/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	339	0	339	0	1,460.00
04/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3287	3	3287	3	0.00
04/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4352	4	4352	4	0.00
04/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3129	3	3129	3	0.00
04/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2363	2	2363	2	0.00
04/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3207	3	3207	3	0.00
04/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3168	3	3168	3	0.00
04/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1626	2	1626	2	6,200.00
04/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	1112	1	1112	1	820.00
04/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1724	2	1724	2	0.00
04/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2313	2	2313	2	820.00
04/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1675	2	1675	2	0.00
04/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1699	2	1699	2	0.00
04/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	3206	3	3206	3	0.00
04/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	7056	7	7056	7	0.00
04/08/2017	R186 On 03-May-18			Bond Future	8.79	114.1987	8.7913	114.1987	0.00
04/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3354	3	3354	3	0.00
04/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3318	3	3318	3	0.00
04/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3283	3	3283	3	0.00
04/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2505	2	2505	2	0.00

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04/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2532	3	2532	3	0.00
04/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2478	2	2478	2	0.00
04/08/2017	R197 On 03-August-17			Bond Future	295.13	295.1268	295.1268	295.1268	0.00
04/08/2017	R197 On 02-November-17			Bond Future	300.59	300.6666	300.5862	300.6666	2,350.00
04/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4574	4	4574	4	0.00
04/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4564	4	4564	4	0.00
04/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4584	5	4584	5	0.00
04/08/2017	R197 On 01-February-18			Bond Future	299.15	299.3183	299.1493	299.3183	0.00
04/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2511	2	2511	2	0.00
04/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2521	2	2521	2	0.00
04/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2531	2	2531	2	0.00
04/08/2017	R197 On 03-May-18			Bond Future	304.92	305.1115	304.9244	305.1115	0.00
04/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	484	1	484	1	0.00
04/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	464	1	464	1	0.00
04/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	474	1	474	1	0.00
04/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 03-August-17			Bond Future	237.17	237.1678	237.1678	237.1678	0.00
04/08/2017	R202 On 02-November-17			Bond Future	242.47	241.6197	242.4733	241.6197	28,504.00
04/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11427	12	11427	12	0.00
04/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11437	12	11437	12	0.00
04/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11417	12	11417	12	0.00
04/08/2017	R202 On 01-February-18			Bond Future	243.26	242.4570	243.2562	242.4570	0.00
04/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00

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04/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5814	7	5814	7	0.00
04/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5804	7	5804	7	0.00
04/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5824	7	5824	7	0.00
04/08/2017	R202 On 03-May-18			Bond Future	247.95	247.1497	247.9521	247.1497	0.00
04/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	482	0	482	0	0.00
04/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	472	0	472	0	0.00
04/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	462	0	462	0	0.00
04/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R203 On 03-August-17			Bond Future	7.00	103.3717	7.0000	103.3717	0.00
04/08/2017	R204 On 03-August-17			Bond Future	7.11	102.1838	7.1050	102.1838	0.00
04/08/2017	R204 On 02-November-17			Bond Future	7.06	104.0435	7.0556	104.0435	44,643.00
04/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	739	1	739	1	0.00
04/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	749	1	749	1	0.00
04/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	728	1	728	1	0.00
04/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R204 On 01-February-18			Bond Future	6.95	101.9346	6.9467	101.9346	0.00
04/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	350	0	350	0	0.00
04/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	362	0	362	0	0.00
04/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	356	0	356	0	0.00
04/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	93	0	93	0	0.00
04/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	91	0	91	0	0.00
04/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	96	0	96	0	0.00
04/08/2017	R204 On 03-May-18			Bond Future	6.67	103.8524	6.6725	103.8524	0.00
04/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	334	0	334	0	0.00
04/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	339	0	339	0	0.00
04/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	330	0	330	0	0.00
04/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	84	0	84	0	0.00
04/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	82	0	82	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	81	0	81	0	0.00
04/08/2017	R207 On 03-August-17			Bond Future	7.38	100.1805	7.3800	100.1805	0.00
04/08/2017	R207 On 02-November-17			Bond Future	7.40	101.9674	7.4028	101.9674	40,855.00
04/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1252	1	1252	1	0.00
04/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1289	1	1289	1	0.00
04/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1271	1	1271	1	0.00
04/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	17	0	17	0	0.00
04/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	16	0	16	0	0.00
04/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	16	0	16	0	0.00
04/08/2017	R207 On 01-February-18			Bond Future	7.40	100.2171	7.3955	100.2171	0.00
04/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	648	1	648	1	0.00
04/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	671	1	671	1	0.00
04/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	660	1	660	1	0.00
04/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	286	0	286	0	0.00
04/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	274	0	274	0	0.00
04/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	280	0	280	0	0.00
04/08/2017	R207 On 03-May-18			Bond Future	7.37	102.1026	7.3686	102.1026	0.00
04/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	691	1	691	1	0.00
04/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	681	1	681	1	0.00
04/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	672	1	672	1	0.00
04/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	368	0	368	0	0.00
04/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	374	0	374	0	0.00
04/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	362	0	362	0	0.00
04/08/2017	R208 On 03-August-17			Bond Future	7.54	99.9228	7.5350	99.9228	0.00
04/08/2017	R208 On 02-November-17			Bond Future	7.57	98.2969	7.5721	98.2969	32,234.00
04/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1847	2	1847	2	0.00
04/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1821	2	1821	2	0.00
04/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1795	2	1795	2	0.00
04/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	47	0	47	0	0.00
04/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	49	0	49	0	0.00
04/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	45	0	45	0	0.00
04/08/2017	R208 On 01-February-18			Bond Future	7.59	100.1197	7.5872	100.1197	0.00
04/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1132	1	1132	1	0.00
04/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1149	1	1149	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1114	1	1114	1	0.00
04/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	457	0	457	0	0.00
04/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	448	0	448	0	0.00
04/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	439	0	439	0	0.00
04/08/2017	R208 On 03-May-18			Bond Future	7.58	98.6019	7.5837	98.6019	0.00
04/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1119	1	1119	1	0.00
04/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1150	1	1150	1	0.00
04/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1135	1	1135	1	0.00
04/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	631	1	631	1	0.00
04/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	641	1	641	1	0.00
04/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	650	1	650	1	0.00
04/08/2017	R209 On 03-August-17			Bond Future	9.60	73.4169	9.5950	73.4169	0.00
04/08/2017	R209 On 02-November-17			Bond Future	9.69	71.4483	9.6876	71.4483	83,165.00
04/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1374	1	1374	1	0.00
04/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3065	3	3065	3	0.00
04/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1429	1	1429	1	0.00
04/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2091	2	2091	2	0.00
04/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1401	1	1401	1	0.00
04/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	388	0	388	0	4,100.00
04/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	5926	6	5926	6	0.00
04/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	32	0	32	0	2,800.00
04/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1682	2	1682	2	6,500.00
04/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2451	2	2451	2	0.00
04/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	10126	10	10126	10	0.00
04/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2490	2	2490	2	0.00
04/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	5141	5	5141	5	0.00
04/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	282	0	282	0	1,300.00
04/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	1052	1	1052	1	3,360.00
04/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2411	2	2411	2	0.00
04/08/2017	R209 On 01-February-18			Bond Future	9.75	72.7732	9.7487	72.7732	0.00
04/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2492	3	2492	3	0.00
04/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2556	3	2556	3	0.00
04/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2524	3	2524	3	0.00
04/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2745	3	2745	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2678	3	2678	3	0.00
04/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2711	3	2711	3	0.00
04/08/2017	R209 On 03-May-18			Bond Future	9.81	70.9928	9.8059	70.9928	0.00
04/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3413	3	3413	3	0.00
04/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3447	3	3447	3	0.00
04/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3379	3	3379	3	0.00
04/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	3160	3	3160	3	0.00
04/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	3099	3	3099	3	0.00
04/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	3130	3	3130	3	0.00
04/08/2017	R210 On 03-August-17			Bond Future	184.70	184.7002	184.7002	184.7002	0.00
04/08/2017	R210 On 02-November-17			Bond Future	185.73	185.7813	185.7315	185.7813	2,179.00
04/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	6339	6	6339	6	0.00
04/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6359	6	6359	6	0.00
04/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	6349	6	6349	6	0.00
04/08/2017	R210 On 01-February-18			Bond Future	189.20	189.3043	189.1989	189.3043	0.00
04/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	3181	3	3181	3	0.00
04/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	3171	3	3171	3	0.00
04/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	3161	3	3161	3	0.00
04/08/2017	R210 On 03-May-18			Bond Future	190.40	190.5194	190.4025	190.5194	0.00
04/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	1048	1	1048	1	0.00
04/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	1038	1	1038	1	0.00
04/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	1058	1	1058	1	0.00
04/08/2017	R212 On 03-August-17			Bond Future	148.18	148.1783	148.1783	148.1783	0.00
04/08/2017	R212 On 02-November-17			Bond Future	151.05	151.0864	151.0455	151.0864	3,812.00
04/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1364	1	1364	1	0.00
04/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1374	1	1374	1	0.00
04/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1354	1	1354	1	0.00
04/08/2017	R212 On 01-February-18			Bond Future	151.81	151.8915	151.8056	151.8915	0.00
04/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2884	3	2884	3	0.00
04/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2894	3	2894	3	0.00
04/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2904	3	2904	3	0.00
04/08/2017	R212 On 03-May-18			Bond Future	154.74	154.8313	154.7361	154.8313	0.00
04/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	456	1	456	1	0.00
04/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	436	1	436	1	0.00
04/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	446	1	446	1	0.00
04/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
04/08/2017	R213 On 03-August-17			Bond Future	9.25	85.8650	9.2500	85.8650	0.00
04/08/2017	R213 On 02-November-17			Bond Future	9.34	83.7598	9.3374	83.7598	62,970.00
04/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1857	2	1857	2	0.00
04/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1891	2	1891	2	0.00
04/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1823	2	1823	2	0.00
04/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1806	2	1806	2	0.00
04/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1774	2	1774	2	0.00
04/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1742	2	1742	2	0.00
04/08/2017	R213 On 01-February-18			Bond Future	9.40	85.3131	9.3999	85.3131	0.00
04/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2644	3	2644	3	0.00
04/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2610	3	2610	3	0.00
04/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2576	3	2576	3	0.00
04/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2479	2	2479	2	0.00
04/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2510	2	2510	2	0.00
04/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2448	2	2448	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R213 On 03-May-18			Bond Future	9.45	83.3682	9.4542	83.3682	0.00
04/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3523	4	3523	4	0.00
04/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3558	4	3558	4	0.00
04/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3593	4	3593	4	0.00
04/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2793	3	2793	3	0.00
04/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2849	3	2849	3	0.00
04/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2821	3	2821	3	0.00
04/08/2017	R214 On 03-August-17			Bond Future	9.78	72.8328	9.7800	72.8328	0.00
04/08/2017	R214 On 02-November-17			Bond Future	9.87	70.7380	9.8651	70.7380	44,061.00
04/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1145	1	1145	1	0.00
04/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1194	1	1194	1	0.00
04/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1169	1	1169	1	0.00
04/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	3075	3	3075	3	0.00
04/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	3121	3	3121	3	0.00
04/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	3029	3	3029	3	0.00
04/08/2017	R214 On 01-February-18			Bond Future	9.93	72.0498	9.9298	72.0498	0.00
04/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2420	2	2420	2	0.00
04/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2485	3	2485	3	0.00
04/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2452	2	2452	2	0.00
04/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	3126	3	3126	3	0.00
04/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	3091	3	3091	3	0.00
04/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	3162	3	3162	3	0.00
04/08/2017	R214 On 03-May-18			Bond Future	9.99	70.1088	9.9874	70.1088	0.00
04/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3393	3	3393	3	0.00
04/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3426	3	3426	3	0.00
04/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3360	3	3360	3	0.00
04/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3476	3	3476	3	0.00
04/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3442	3	3442	3	0.00
04/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3409	3	3409	3	0.00
04/08/2017	R248 On 03-August-17			Bond Future	9.85	93.2402	9.8500	93.2402	0.00
04/08/2017	R248 On 02-November-17			Bond Future	9.94	90.2987	9.9374	90.2987	73,711.00
04/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1553	2	1553	2	0.00
04/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1522	2	1522	2	0.00
04/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1491	2	1491	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	4108	4	4108	4	0.00
04/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3990	4	3990	4	0.00
04/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	4048	4	4048	4	0.00
04/08/2017	R248 On 01-February-18			Bond Future	10.00	91.9733	10.0046	91.9733	170.00
04/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3136	3	3136	3	0.00
04/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3215	3	3215	3	0.00
04/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3175	3	3175	3	0.00
04/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	4116	4	4116	4	0.00
04/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	4022	4	4022	4	0.00
04/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	4069	4	4069	4	0.00
04/08/2017	R248 On 03-May-18			Bond Future	10.06	89.2661	10.0646	89.2661	0.00
04/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4498	5	4498	5	0.00
04/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4456	4	4456	4	0.00
04/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4413	4	4413	4	0.00
04/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4494	4	4494	4	0.00
04/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4536	5	4536	5	0.00
04/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4453	4	4453	4	0.00