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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	2025 On 02-November-17			Bond Future	129.59	129.6029	129.5938	129.6029	2,291.00
01/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3376	3	3376	3	0.00
01/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3386	3	3386	3	0.00
01/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3366	3	3366	3	0.00
01/09/2017	2025 On 01-February-18			Bond Future	130.69	130.6801	130.6855	130.6801	0.00
01/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3215	3	3215	3	0.00
01/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3195	3	3195	3	0.00
01/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3205	3	3205	3	0.00
01/09/2017	2025 On 03-May-18			Bond Future	133.18	133.1766	133.1808	133.1766	0.00
01/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	29	0	29	0	0.00
01/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	19	0	19	0	0.00
01/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	39	0	39	0	0.00
01/09/2017	2029 On 02-November-17			Bond Future	99.94	99.9446	99.9377	99.9446	1,370.00
01/09/2017	2029 On 01-February-18			Bond Future	101.81	101.8179	101.8112	101.8179	0.00
01/09/2017	2029 On 03-May-18			Bond Future	102.74	102.7351	102.7381	102.7351	0.00
01/09/2017	2030 On 02-November-17			Bond Future	9.10	93.6835	9.0954	93.6835	58,401.00
01/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1664	1	1664	1	0.00
01/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	1731	1	1731	1	0.00
01/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	1798	1	1798	1	0.00
01/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 01-February-18			Bond Future	9.15	91.4018	9.1489	91.4018	0.00
01/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1548	1	1548	1	0.00
01/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1615	1	1615	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
01/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1482	1	1482	1	0.00
01/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 03-May-18			Bond Future	9.20	93.1081	9.2049	93.1081	0.00
01/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	1875	1	1875	1	0.00
01/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2005	2	2005	2	0.00
01/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	1940	1	1940	1	0.00
01/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
01/09/2017	2032 On 02-November-17			Bond Future	9.33	91.8217	9.3347	91.8217	35,444.00
01/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2216	2	2216	2	0.00
01/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2260	2	2260	2	0.00
01/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2304	2	2304	2	0.00
01/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	1100	1	1100	1	0.00
01/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	1156	1	1156	1	0.00
01/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	1128	1	1128	1	0.00
01/09/2017	2032 On 01-February-18			Bond Future	9.39	93.5106	9.3941	93.5106	0.00
01/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2259	2	2259	2	7,800.00
01/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3279	3	3279	3	0.00
01/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1936	2	1936	2	7,500.00
01/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3237	3	3237	3	0.00
01/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3195	3	3195	3	0.00
01/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2799	3	2799	3	750.00
01/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2612	2	2612	2	6,800.00
01/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	2046	2	2046	2	0.00
01/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3359	4	3359	4	0.00
01/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	2076	2	2076	2	0.00
01/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2395	3	2395	3	0.00
01/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2569	3	2569	3	0.00
01/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	2016	2	2016	2	0.00
01/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2945	3	2945	3	0.00
01/09/2017	2032 On 03-May-18			Bond Future	9.45	91.0992	9.4521	91.0992	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
01/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4279	4	4279	4	0.00
01/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4321	4	4321	4	0.00
01/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4363	4	4363	4	0.00
01/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2477	3	2477	3	0.00
01/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2532	3	2532	3	0.00
01/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2504	3	2504	3	0.00
01/09/2017	2033 On 02-November-17			Bond Future	104.11	104.1211	104.1142	104.1211	5,174.00
01/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5966	6	5966	6	0.00
01/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5956	6	5956	6	0.00
01/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5976	6	5976	6	0.00
01/09/2017	2033 On 01-February-18			Bond Future	106.07	106.0727	106.0660	106.0727	0.00
01/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3584	4	3584	4	0.00
01/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3594	4	3594	4	0.00
01/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3574	4	3574	4	0.00
01/09/2017	2033 On 03-May-18			Bond Future	107.00	107.0008	107.0044	107.0008	0.00
01/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	686	1	686	1	0.00
01/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	696	1	696	1	0.00
01/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	706	1	706	1	0.00
01/09/2017	2037 On 02-November-17			Bond Future	9.70	91.4333	9.7011	91.4333	54,031.00
01/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1769	2	1769	2	0.00
01/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1807	2	1807	2	0.00
01/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1731	2	1731	2	0.00
01/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	2138	2	2138	2	0.00
01/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	2096	2	2096	2	0.00
01/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	2054	2	2054	2	0.00

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01/09/2017	2037 On 01-February-18			Bond Future	9.76	88.8600	9.7632	88.8600	160.00
01/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3149	3	3149	3	0.00
01/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3232	3	3232	3	0.00
01/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3191	3	3191	3	0.00
01/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2784	3	2784	3	0.00
01/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2711	3	2711	3	0.00
01/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2747	3	2747	3	0.00
01/09/2017	2037 On 03-May-18			Bond Future	9.83	90.5188	9.8274	90.5188	0.00
01/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4371	4	4371	4	0.00
01/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4456	4	4456	4	0.00
01/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4414	4	4414	4	0.00
01/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3244	3	3244	3	0.00
01/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3277	3	3277	3	0.00
01/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3210	3	3210	3	0.00
01/09/2017	2038 On 02-November-17			Bond Future	128.35	127.3333	128.3542	127.3333	19,544.00
01/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8456	9	8456	9	0.00
01/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8466	9	8466	9	0.00
01/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8446	9	8446	9	0.00
01/09/2017	2038 On 01-February-18			Bond Future	129.26	128.1990	129.2553	128.1990	0.00
01/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7675	9	7675	9	0.00
01/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7695	9	7695	9	0.00
01/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7685	9	7685	9	0.00
01/09/2017	2038 On 03-May-18			Bond Future	131.72	130.6481	131.7234	130.6481	0.00
01/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	547	2	547	2	0.00
01/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	567	2	567	2	0.00

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01/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	557	2	557	2	0.00
01/09/2017	2040 On 02-November-17			Bond Future	9.81	94.6674	9.8120	94.6674	14,962.00
01/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1525	1	1525	1	0.00
01/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1490	1	1490	1	0.00
01/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1560	1	1560	1	0.00
01/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2875	3	2875	3	0.00
01/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2823	3	2823	3	0.00
01/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2772	3	2772	3	0.00
01/09/2017	2040 On 01-February-18			Bond Future	9.88	91.9033	9.8754	91.9033	0.00
01/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3173	3	3173	3	0.00
01/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3256	3	3256	3	0.00
01/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3214	3	3214	3	0.00
01/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	3176	3	3176	3	0.00
01/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	3135	3	3135	3	0.00
01/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	3218	3	3218	3	0.00
01/09/2017	2040 On 03-May-18			Bond Future	9.94	93.6188	9.9408	93.6188	0.00
01/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4636	4	4636	4	0.00
01/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4681	4	4681	4	0.00
01/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4592	4	4592	4	0.00
01/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3617	4	3617	4	0.00
01/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3581	4	3581	4	0.00
01/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3545	4	3545	4	0.00
01/09/2017	2044 On 02-November-17			Bond Future	9.84	91.7393	9.8357	91.7393	24,276.00
01/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1475	1	1475	1	0.00
01/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1544	1	1544	1	0.00
01/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1509	1	1509	1	0.00
01/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2943	3	2943	3	0.00
01/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2891	3	2891	3	0.00
01/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2997	3	2997	3	0.00
01/09/2017	2044 On 01-February-18			Bond Future	9.90	89.0465	9.8971	89.0465	0.00
01/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3220	3	3220	3	0.00
01/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3262	3	3262	3	0.00
01/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3304	3	3304	3	0.00
01/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	3195	3	3195	3	0.00

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01/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3279	4	3279	4	0.00
01/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	3237	3	3237	3	0.00
01/09/2017	2044 On 03-May-18			Bond Future	9.96	90.7087	9.9601	90.7087	0.00
01/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4806	5	4806	5	0.00
01/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4761	5	4761	5	0.00
01/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4716	4	4716	4	0.00
01/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3607	4	3607	4	0.00
01/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3644	4	3644	4	0.00
01/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3571	4	3571	4	0.00
01/09/2017	2046 On 02-November-17			Bond Future	123.56	123.3197	123.5611	123.3197	21,292.00
01/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12739	13	12739	13	0.00
01/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12759	13	12759	13	0.00
01/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12749	13	12749	13	0.00
01/09/2017	2046 On 01-February-18			Bond Future	125.88	125.6309	125.8775	125.6309	0.00
01/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	7023	7	7023	7	0.00
01/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	7033	7	7033	7	0.00
01/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	7043	7	7043	7	0.00
01/09/2017	2046 On 03-May-18			Bond Future	126.68	126.4158	126.6828	126.4158	0.00
01/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	1257	2	1257	2	0.00
01/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	1267	2	1267	2	0.00
01/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	1247	2	1247	2	0.00
01/09/2017	2050 On 02-November-17			Bond Future	131.82	131.5329	131.8172	131.5329	22,382.00
01/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12833	13	12833	13	0.00
01/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12843	13	12843	13	0.00
01/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12853	13	12853	13	0.00
01/09/2017	2050 On 01-February-18			Bond Future	132.61	132.3070	132.6149	132.3070	0.00
01/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7625	8	7625	8	0.00
01/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7615	8	7615	8	0.00
01/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7635	8	7635	8	0.00
01/09/2017	2050 On 03-May-18			Bond Future	135.15	134.8347	135.1472	134.8347	0.00
01/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
01/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	483	1	483	1	0.00
01/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	463	1	463	1	0.00
01/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	473	1	473	1	0.00
01/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	AL37 On 02-November-17			Index Future	560.87	559.1190	560.8710	559.1190	0.00
01/09/2017	AL37 On 01-February-18			Index Future	571.18	569.4040	571.1840	569.4040	0.00
01/09/2017	AL37 On 03-May-18			Index Future	581.85	580.0350	581.8490	580.0350	0.00
01/09/2017	AL7T On 02-November-17			Index Future	645.51	642.6100	645.5110	642.6100	0.00
01/09/2017	AL7T On 01-February-18			Index Future	657.38	654.4300	657.3810	654.4300	0.00
01/09/2017	AL7T On 03-May-18			Index Future	669.66	666.6490	669.6560	666.6490	0.00
01/09/2017	ALBI On 02-November-17			Index Future	578.58	576.0680	578.5780	576.0680	616.00
01/09/2017	ALBI On 01-February-18			Index Future	589.22	586.6650	589.2170	586.6650	0.00
01/09/2017	ALBI On 03-May-18			Index Future	600.22	597.6180	600.2190	597.6180	0.00
01/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2017	EL28 On 02-November-17			Bond Future	127.31	127.5336	127.3101	127.5336	0.00
01/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6570	6	6570	6	0.00
01/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6580	6	6580	6	0.00
01/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6560	6	6560	6	0.00
01/09/2017	EL28 On 01-February-18			Bond Future	129.70	129.9240	129.6967	129.9240	0.00
01/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2603	2	2603	2	0.00
01/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2613	2	2613	2	0.00
01/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2593	2	2593	2	0.00
01/09/2017	EL28 On 03-May-18			Bond Future	132.17	132.4061	132.1732	132.4061	0.00
01/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
01/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	1007	1	1007	1	0.00
01/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	1017	1	1017	1	0.00
01/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	1027	1	1027	1	0.00
01/09/2017	ES33 On 02-November-17			Bond Future	10.80	75.9764	10.7991	75.9764	9,466.00
01/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	792	1	792	1	0.00
01/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	854	1	854	1	0.00
01/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	730	1	730	1	0.00
01/09/2017	ES33 On 01-February-18			Bond Future	10.91	77.3740	10.9056	77.3740	0.00
01/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	503	0	503	0	0.00
01/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	562	0	562	0	0.00
01/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	621	0	621	0	0.00
01/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 03-May-18			Bond Future	11.01	75.0269	11.0090	75.0269	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
01/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1112	1	1112	1	0.00
01/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1227	1	1227	1	0.00
01/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1170	1	1170	1	0.00
01/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
01/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
01/09/2017	ES42 On 02-November-17			Bond Future	11.04	78.5620	11.0443	78.5620	7,957.00
01/09/2017	ES42 On 01-February-18			Bond Future	11.15	80.0069	11.1471	80.0069	0.00
01/09/2017	ES42 On 03-May-18			Bond Future	11.25	77.2392	11.2522	77.2392	0.00
01/09/2017	GOVI On 02-November-17			GOVI	577.37	574.8520	577.3730	574.8520	672.00
01/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	49130	2	49130	2	0.00
01/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	49230	2	49230	2	0.00
01/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	49330	2	49330	2	0.00
01/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 01-February-18			GOVI	587.99	585.4260	587.9900	585.4260	0.00
01/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	69600	4	69600	4	0.00
01/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	69500	4	69500	4	0.00
01/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	69700	4	69700	4	0.00
01/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 03-May-18			GOVI	598.97	596.3570	598.9690	596.3570	0.00
01/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	86990	6	86990	6	0.00
01/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	86790	6	86790	6	0.00
01/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	86890	6	86890	6	0.00
01/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
01/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
01/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2017	IGOV On 02-November-17			Index Future	249.96	249.7570	249.9580	249.7570	1,163.00
01/09/2017	IGOV On 01-February-18			Index Future	254.64	254.4380	254.6440	254.4380	0.00
01/09/2017	IGOV On 03-May-18			Index Future	259.51	259.2990	259.5060	259.2990	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
01/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
01/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
01/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7426	99.7438	99.7426	0.00
01/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6149	99.6102	99.6149	0.00
01/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.65	99.6638	99.6513	99.6638	0.00
01/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7336	99.7148	99.7336	0.00
01/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7738	99.7757	99.7738	0.00
01/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8920	98.8875	98.8920	0.00
01/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3580	98.3479	98.3580	0.00
01/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1984	98.1791	98.1984	0.00
01/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4700	98.4400	98.4700	0.00
01/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.72	98.7604	98.7223	98.7604	0.00
01/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.01	99.0544	99.0050	99.0544	0.00
01/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.31	99.3698	99.3124	99.3698	0.00
01/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.15	95.2692	95.1493	95.2692	0.00
01/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.32	94.4502	94.3237	94.4502	0.00
01/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.48	93.6113	93.4764	93.6113	0.00
01/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.62	93.7625	93.6151	93.7625	0.00
01/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.78	95.9434	95.7794	95.9434	51.00
01/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.88	96.0589	95.8758	96.0589	0.00
01/09/2017	IS05 On 21-June-22			Interest Rate Swap	97.05	97.2548	97.0532	97.2548	0.00
01/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.25	99.4618	99.2524	99.4618	0.00
01/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.87	94.1029	93.8708	94.1029	0.00
01/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.85	91.0954	90.8513	91.0954	0.00
01/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.58	89.8408	89.5829	89.8408	0.00
01/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.75	92.0194	91.7476	92.0194	0.00
01/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.53	95.8210	95.5319	95.8210	0.00
01/09/2017	IS10 On 15-March-27			Interest Rate Swap	94.06	94.3755	94.0591	94.3755	0.00
01/09/2017	IS10 On 21-June-27			Interest Rate Swap	96.12	96.4627	96.1227	96.4627	0.00
01/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.86	100.2069	99.8561	100.2069	0.00
01/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
01/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
01/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
01/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
01/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
01/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
01/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
01/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
01/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
01/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
01/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
01/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
01/09/2017	R023 On 02-November-17			Bond Future	7.79	100.9232	7.7922	100.9232	56,480.00
01/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3244	3	3244	3	0.00
01/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3284	3	3284	3	0.00
01/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3324	3	3324	3	0.00
01/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	22	0	22	0	0.00
01/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	20	0	20	0	0.00
01/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	23	0	23	0	0.00
01/09/2017	R023 On 01-February-18			Bond Future	7.82	102.7796	7.8172	102.7796	0.00
01/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2490	2	2490	2	0.00
01/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2521	2	2521	2	0.00
01/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2460	2	2460	2	0.00
01/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	460	1	460	1	0.00
01/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	450	1	450	1	0.00
01/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	441	1	441	1	0.00
01/09/2017	R023 On 03-May-18			Bond Future	7.83	100.7685	7.8313	100.7685	0.00
01/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2481	2	2481	2	0.00
01/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2535	2	2535	2	0.00
01/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2508	2	2508	2	0.00
01/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	747	1	747	1	0.00
01/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	759	1	759	1	0.00
01/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	770	1	770	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	R035 On 02-November-17			Bond Future	9.59	95.1787	9.5936	95.1787	20,633.00
01/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	51	0	51	0	0.00
01/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	131	0	131	0	0.00
01/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	29	0	29	0	0.00
01/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 01-February-18			Bond Future	9.66	96.9295	9.6594	96.9295	0.00
01/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	553	0	553	0	0.00
01/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	709	0	709	0	0.00
01/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	631	0	631	0	0.00
01/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 03-May-18			Bond Future	9.72	94.2386	9.7201	94.2386	0.00
01/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1383	1	1383	1	0.00
01/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1459	1	1459	1	0.00
01/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1307	1	1307	1	0.00
01/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R186 On 02-November-17			Bond Future	8.52	115.8249	8.5201	115.8249	164,672.00
01/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2301	2	2301	2	0.00
01/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	2919	3	2919	3	0.00
01/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3020	3	3020	3	0.00
01/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3540	3	3540	3	0.00
01/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	2969	3	2969	3	0.00
01/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	521	1	521	1	0.00
01/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	358	0	358	0	5,000.00
01/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	491	1	491	1	0.00
01/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	761	1	761	1	3,750.00
01/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	506	1	506	1	0.00
01/09/2017	R186 On 01-February-18			Bond Future	8.57	112.6553	8.5654	112.6553	198.00
01/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1934	2	1934	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	400	0	400	0	1,460.00
01/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	3876	4	3876	4	0.00
01/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5071	5	5071	5	0.00
01/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3697	3	3697	3	0.00
01/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3786	3	3786	3	0.00
01/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2816	3	2816	3	0.00
01/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3741	3	3741	3	0.00
01/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	1056	1	1056	1	6,200.00
01/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	670	1	670	1	820.00
01/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	1132	1	1132	1	0.00
01/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1606	2	1606	2	820.00
01/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	1113	1	1113	1	0.00
01/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	1093	1	1093	1	0.00
01/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2367	3	2367	3	0.00
01/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5957	6	5957	6	0.00
01/09/2017	R186 On 03-May-18			Bond Future	8.61	114.7585	8.6096	114.7585	0.00
01/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	3893	4	3893	4	0.00
01/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	3853	4	3853	4	0.00
01/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3814	3	3814	3	0.00
01/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1877	2	1877	2	0.00
01/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1901	2	1901	2	0.00
01/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1854	2	1854	2	0.00
01/09/2017	R197 On 02-November-17			Bond Future	300.99	301.0144	300.9928	301.0144	2,350.00
01/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	4167	4	4167	4	0.00
01/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	4157	4	4157	4	0.00
01/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	4177	4	4177	4	0.00
01/09/2017	R197 On 01-February-18			Bond Future	299.66	299.6080	299.6613	299.6080	0.00
01/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1999	2	1999	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
01/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	2009	2	2009	2	0.00
01/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	2019	2	2019	2	0.00
01/09/2017	R197 On 03-May-18			Bond Future	305.38	305.3317	305.3831	305.3317	0.00
01/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	943	1	943	1	0.00
01/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	923	1	923	1	0.00
01/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	933	1	933	1	0.00
01/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 02-November-17			Bond Future	240.65	240.6647	240.6484	240.6647	28,758.00
01/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13252	13	13252	13	0.00
01/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13262	13	13262	13	0.00
01/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13242	13	13242	13	0.00
01/09/2017	R202 On 01-February-18			Bond Future	241.46	241.4318	241.4555	241.4318	0.00
01/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7615	8	7615	8	0.00
01/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7605	8	7605	8	0.00
01/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7625	8	7625	8	0.00
01/09/2017	R202 On 03-May-18			Bond Future	246.07	246.0442	246.0659	246.0442	0.00
01/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1424	1	1424	1	0.00
01/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1404	1	1404	1	0.00
01/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1414	1	1414	1	0.00
01/09/2017	R204 On 02-November-17			Bond Future	6.84	104.1946	6.8410	104.1946	46,398.00
01/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	968	1	968	1	0.00
01/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	978	1	978	1	0.00
01/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	957	1	957	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
01/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R204 On 01-February-18			Bond Future	6.66	102.0730	6.6620	102.0730	0.00
01/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	524	0	524	0	0.00
01/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	539	0	539	0	0.00
01/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	531	0	531	0	0.00
01/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	30	0	30	0	0.00
01/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	29	0	29	0	0.00
01/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	31	0	31	0	0.00
01/09/2017	R204 On 03-May-18			Bond Future	6.30	103.9786	6.2994	103.9786	0.00
01/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	508	0	508	0	0.00
01/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	513	0	513	0	0.00
01/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	503	0	503	0	0.00
01/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	31	0	31	0	0.00
01/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	30	0	30	0	0.00
01/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	29	0	29	0	0.00
01/09/2017	R207 On 02-November-17			Bond Future	7.15	102.2639	7.1514	102.2639	41,067.00
01/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1735	2	1735	2	0.00
01/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1774	2	1774	2	0.00
01/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1755	2	1755	2	0.00
01/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R207 On 01-February-18			Bond Future	7.11	100.5037	7.1064	100.5037	0.00
01/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	986	1	986	1	0.00
01/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1015	1	1015	1	0.00
01/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1000	1	1000	1	0.00
01/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	109	0	109	0	0.00
01/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	103	0	103	0	0.00
01/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	106	0	106	0	0.00
01/09/2017	R207 On 03-May-18			Bond Future	7.04	102.3800	7.0448	102.3800	0.00
01/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1007	1	1007	1	0.00
01/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	995	1	995	1	0.00

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01/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	983	1	983	1	0.00
01/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	175	0	175	0	0.00
01/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	178	0	178	0	0.00
01/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	171	0	171	0	0.00
01/09/2017	R208 On 02-November-17			Bond Future	7.36	98.6644	7.3583	98.6644	32,637.00
01/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2427	2	2427	2	0.00
01/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2399	2	2399	2	0.00
01/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2371	2	2371	2	0.00
01/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	2	0	2	0	0.00
01/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	2	0	2	0	0.00
01/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
01/09/2017	R208 On 01-February-18			Bond Future	7.35	100.4792	7.3525	100.4792	0.00
01/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1540	1	1540	1	0.00
01/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1561	1	1561	1	0.00
01/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1519	1	1519	1	0.00
01/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	222	0	222	0	0.00
01/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	217	0	217	0	0.00
01/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	211	0	211	0	0.00
01/09/2017	R208 On 03-May-18			Bond Future	7.33	98.9538	7.3332	98.9538	0.00
01/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1481	1	1481	1	0.00
01/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1517	1	1517	1	0.00
01/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1499	1	1499	1	0.00
01/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	363	0	363	0	0.00
01/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	370	0	370	0	0.00
01/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	377	0	377	0	0.00
01/09/2017	R209 On 02-November-17			Bond Future	9.56	71.8646	9.5631	71.8646	115,315.00
01/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1395	1	1395	1	0.00
01/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3361	3	3361	3	0.00
01/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1459	1	1459	1	0.00
01/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2231	2	2231	2	0.00
01/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1427	1	1427	1	0.00
01/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1593	1	1593	1	0.00
01/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	871	1	871	1	1,350.00
01/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	310	0	310	0	2,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6551	6	6551	6	0.00
01/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	12	0	12	0	2,800.00
01/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2795	3	2795	3	0.00
01/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	995	1	995	1	6,500.00
01/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1650	2	1650	2	0.00
01/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1480	2	1480	2	1,350.00
01/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2459	3	2459	3	0.00
01/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	9279	10	9279	10	0.00
01/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1685	2	1685	2	0.00
01/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	4236	5	4236	5	0.00
01/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	81	0	81	0	1,300.00
01/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	718	1	718	1	1,350.00
01/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	521	1	521	1	1,138.00
01/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1614	2	1614	2	0.00
01/09/2017	R209 On 01-February-18			Bond Future	9.62	73.1863	9.6200	73.1863	0.00
01/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2729	3	2729	3	0.00
01/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4283	4	4283	4	0.00
01/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2800	3	2800	3	0.00
01/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2764	3	2764	3	0.00
01/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3856	4	3856	4	0.00
01/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1402	2	1402	2	7,500.00
01/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1204	1	1204	1	3,000.00
01/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	2105	2	2105	2	0.00
01/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	2135	2	2135	2	0.00
01/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	2075	2	2075	2	0.00
01/09/2017	R209 On 03-May-18			Bond Future	9.68	71.4033	9.6753	71.4033	0.00
01/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3716	4	3716	4	0.00
01/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3752	4	3752	4	0.00
01/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3679	3	3679	3	0.00
01/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2611	3	2611	3	0.00
01/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2556	3	2556	3	0.00
01/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2583	3	2583	3	0.00
01/09/2017	R210 On 02-November-17			Bond Future	185.15	185.5021	185.1475	185.5021	2,179.00
01/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6922	7	6922	7	0.00
01/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6942	7	6942	7	0.00
01/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6932	7	6932	7	0.00
01/09/2017	R210 On 01-February-18			Bond Future	188.62	188.9791	188.6184	188.9791	0.00
01/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3762	3	3762	3	0.00
01/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3752	3	3752	3	0.00
01/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3742	3	3742	3	0.00
01/09/2017	R210 On 03-May-18			Bond Future	189.80	190.1408	189.7972	190.1408	0.00
01/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1653	1	1653	1	0.00
01/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1643	1	1643	1	0.00
01/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1663	1	1663	1	0.00
01/09/2017	R212 On 02-November-17			Bond Future	151.12	151.1328	151.1217	151.1328	4,247.00
01/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1288	1	1288	1	0.00
01/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1298	1	1298	1	0.00
01/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1278	1	1278	1	0.00
01/09/2017	R212 On 01-February-18			Bond Future	151.92	151.9056	151.9164	151.9056	0.00
01/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2774	3	2774	3	0.00
01/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2784	3	2784	3	0.00
01/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2794	3	2794	3	0.00
01/09/2017	R212 On 03-May-18			Bond Future	154.82	154.8076	154.8172	154.8076	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
01/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	537	1	537	1	0.00
01/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	517	1	517	1	0.00
01/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	527	1	527	1	0.00
01/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
01/09/2017	R213 On 02-November-17			Bond Future	9.20	84.1372	9.2030	84.1372	63,304.00
01/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	1994	2	1994	2	0.00
01/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2034	2	2034	2	0.00
01/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	1954	2	1954	2	0.00
01/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	1044	1	1044	1	0.00
01/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	1018	1	1018	1	0.00
01/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	993	1	993	1	0.00
01/09/2017	R213 On 01-February-18			Bond Future	9.26	85.6848	9.2604	85.6848	0.00
01/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2946	3	2946	3	0.00
01/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2909	3	2909	3	0.00
01/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2871	3	2871	3	0.00
01/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1865	2	1865	2	0.00
01/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1892	2	1892	2	0.00
01/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1838	2	1838	2	0.00
01/09/2017	R213 On 03-May-18			Bond Future	9.31	83.7349	9.3124	83.7349	0.00
01/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3885	4	3885	4	0.00
01/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3923	4	3923	4	0.00
01/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	3961	4	3961	4	0.00
01/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2245	2	2245	2	0.00
01/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2295	2	2295	2	0.00
01/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2270	2	2270	2	0.00
01/09/2017	R214 On 02-November-17			Bond Future	9.71	71.3799	9.7147	71.3799	44,733.00
01/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1185	1	1185	1	0.00
01/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1244	1	1244	1	0.00
01/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1214	1	1214	1	0.00
01/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	2088	2	2088	2	0.00
01/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	2130	2	2130	2	0.00
01/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	2047	2	2047	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
01/09/2017	R214 On 01-February-18			Bond Future	9.77	72.6928	9.7744	72.6928	0.00
01/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2725	3	2725	3	0.00
01/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2798	3	2798	3	0.00
01/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2761	3	2761	3	0.00
01/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2382	3	2382	3	0.00
01/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2350	3	2350	3	0.00
01/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2414	3	2414	3	0.00
01/09/2017	R214 On 03-May-18			Bond Future	9.83	70.7539	9.8293	70.7539	0.00
01/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3841	4	3841	4	0.00
01/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3879	4	3879	4	0.00
01/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3804	4	3804	4	0.00
01/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2858	3	2858	3	0.00
01/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2829	3	2829	3	0.00
01/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2800	3	2800	3	0.00
01/09/2017	R248 On 02-November-17			Bond Future	9.80	91.0740	9.7963	91.0740	78,989.00
01/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1558	1	1558	1	0.00
01/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1522	1	1522	1	0.00
01/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1486	1	1486	1	0.00
01/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2879	3	2879	3	0.00
01/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2771	3	2771	3	0.00
01/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2824	3	2824	3	0.00
01/09/2017	R248 On 01-February-18			Bond Future	9.86	92.7492	9.8587	92.7492	170.00
01/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3525	3	3525	3	0.00
01/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3615	3	3615	3	0.00
01/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3570	3	3570	3	0.00
01/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3253	3	3253	3	0.00
01/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	3171	3	3171	3	0.00
01/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	3212	3	3212	3	0.00
01/09/2017	R248 On 03-May-18			Bond Future	9.92	90.0438	9.9161	90.0438	0.00
01/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	4956	5	4956	5	0.00
01/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	4910	5	4910	5	0.00
01/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4863	5	4863	5	0.00
01/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3689	4	3689	4	0.00
01/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3726	4	3726	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
01/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3651	4	3651	4	0.00
