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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/06/2017 TO: 05/06/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	2025 On 03-August-17			Bond Future	128.19	128.1879	128.1949	128.1879	2,414.00
05/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5765	6	6	6	0.00
05/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5785	6	6	6	0.00
05/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5775	6	6	6	0.00
05/06/2017	2025 On 02-November-17			Bond Future	130.68	130.6725	130.6792	130.6725	0.00
05/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2291	2	2	2	0.00
05/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2301	2	2	2	0.00
05/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2281	2	2	2	0.00
05/06/2017	2025 On 01-February-18			Bond Future	131.93	131.9256	131.9302	131.9256	0.00
05/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1960	2	2	2	0.00
05/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1950	2	2	2	0.00
05/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1970	2	2	2	0.00
05/06/2017	2029 On 01-February-18			Bond Future	103.79	103.7871	103.7906	103.7871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	2030 On 03-August-17			Bond Future	8.96	92.9353	93.0107	92.9353	32,390.00
05/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2527	2	3	2	0.00
05/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2595	3	3	3	0.00
05/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2663	3	3	3	0.00
05/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 02-November-17			Bond Future	9.00	94.7133	94.7895	94.7133	0.00
05/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	2377	2	2	2	0.00
05/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2444	2	2	2	0.00
05/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	2309	2	2	2	0.00
05/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 01-February-18			Bond Future	9.04	92.5528	92.6300	92.5528	0.00
05/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	2308	2	2	2	0.00
05/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	2242	2	2	2	0.00
05/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	2374	2	2	2	0.00
05/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
05/06/2017	2032 On 03-August-17			Bond Future	9.11	95.9600	96.0410	95.9600	26,589.00
05/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	3035	3	3	3	0.00
05/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	3144	3	3	3	0.00
05/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	3090	3	3	3	0.00
05/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	600	1	1	1	0.00
05/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	638	1	1	1	0.00
05/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	619	1	1	1	0.00
05/06/2017	2032 On 02-November-17			Bond Future	9.15	93.6380	93.7199	93.6380	0.00
05/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	4053	4	4	4	0.00
05/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	4100	4	4	4	0.00
05/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	4148	4	4	4	0.00
05/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1599	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1624	2	2	2	0.00
05/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1574	2	2	2	0.00
05/06/2017	2032 On 01-February-18			Bond Future	9.19	95.4616	95.5447	95.4616	0.00
05/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4775	5	5	5	0.00
05/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4820	5	5	5	0.00
05/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4866	5	5	5	0.00
05/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2134	2	2	2	0.00
05/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2108	2	2	2	0.00
05/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2159	2	2	2	0.00
05/06/2017	2033 On 03-August-17			Bond Future	105.38	105.2335	105.3798	105.2335	6,534.00
05/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7740	8	8	8	0.00
05/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7750	8	8	8	0.00
05/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7760	8	8	8	0.00
05/06/2017	2033 On 02-November-17			Bond Future	106.35	106.1967	106.3454	106.1967	0.00
05/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3735	4	4	4	0.00
05/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3745	4	4	4	0.00
05/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3725	4	4	4	0.00
05/06/2017	2033 On 01-February-18			Bond Future	108.46	108.3139	108.4638	108.3139	0.00
05/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1176	1	1	1	0.00
05/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1196	1	1	1	0.00
05/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1186	1	1	1	0.00
05/06/2017	2037 On 03-August-17			Bond Future	9.44	91.8367	91.8833	91.8367	66,025.00
05/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	2397	2	2	2	0.00

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05/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	2348	2	2	2	0.00
05/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	2300	2	2	2	0.00
05/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1275	1	1	1	0.00
05/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1243	1	1	1	0.00
05/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1308	1	1	1	0.00
05/06/2017	2037 On 02-November-17			Bond Future	9.48	93.5936	93.6405	93.5936	233.00
05/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3819	4	4	4	0.00
05/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3773	4	4	4	0.00
05/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3866	4	4	4	0.00
05/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2356	2	2	2	0.00
05/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2389	2	2	2	0.00
05/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2422	2	2	2	0.00
05/06/2017	2037 On 01-February-18			Bond Future	9.53	91.1610	91.2083	91.1610	0.00
05/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	5063	5	5	5	0.00
05/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	5015	5	5	5	0.00
05/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	5110	5	5	5	0.00
05/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	2728	3	3	3	0.00
05/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2698	3	3	3	0.00
05/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	2759	3	3	3	0.00
05/06/2017	2038 On 03-August-17			Bond Future	129.84	129.8307	129.8372	129.8307	22,539.00
05/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11333	11	11	11	0.00
05/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11323	11	11	11	0.00
05/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11343	11	11	11	0.00
05/06/2017	2038 On 02-November-17			Bond Future	132.35	132.3470	132.3535	132.3470	0.00
05/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4446	4	4	4	0.00
05/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4466	4	4	4	0.00
05/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4456	4	4	4	0.00

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05/06/2017	2038 On 01-February-18			Bond Future	133.47	133.4645	133.4690	133.4645	0.00
05/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3461	3	3	3	0.00
05/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3471	3	3	3	0.00
05/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3481	3	3	3	0.00
05/06/2017	2040 On 03-August-17			Bond Future	9.54	95.2247	95.2294	95.2247	13,856.00
05/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	2351	2	2	2	0.00
05/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	2301	2	2	2	0.00
05/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	2253	2	2	2	0.00
05/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1598	2	2	2	0.00
05/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1637	2	2	2	0.00
05/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1561	2	2	2	0.00
05/06/2017	2040 On 02-November-17			Bond Future	9.59	97.0464	97.0507	97.0464	0.00
05/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3631	4	4	4	0.00
05/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3677	4	4	4	0.00
05/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3586	4	4	4	0.00
05/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	2941	3	3	3	0.00
05/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	2982	3	3	3	0.00
05/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3023	3	3	3	0.00
05/06/2017	2040 On 01-February-18			Bond Future	9.63	94.4307	94.4346	94.4307	0.00
05/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	5175	5	5	5	0.00
05/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	5274	5	5	5	0.00
05/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	5225	5	5	5	0.00
05/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3132	3	3	3	0.00
05/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3098	3	3	3	0.00
05/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3064	3	3	3	0.00
05/06/2017	2044 On 03-August-17			Bond Future	9.60	92.0262	92.0310	92.0262	23,797.00
05/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	2048	2	2	2	0.00
05/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	2002	2	2	2	0.00
05/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	2094	2	2	2	0.00

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05/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1865	2	2	2	0.00
05/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1822	2	2	2	0.00
05/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1780	2	2	2	0.00
05/06/2017	2044 On 02-November-17			Bond Future	9.65	93.7867	93.7911	93.7867	200.00
05/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3405	3	3	3	0.00
05/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3494	4	3	4	0.00
05/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3449	3	3	3	0.00
05/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3315	3	3	3	0.00
05/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3272	3	3	3	0.00
05/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3229	3	3	3	0.00
05/06/2017	2044 On 01-February-18			Bond Future	9.69	91.2327	91.2367	91.2327	0.00
05/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	5093	5	5	5	0.00
05/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	5142	5	5	5	0.00
05/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	5044	5	5	5	0.00
05/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3325	3	3	3	0.00
05/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3290	3	3	3	0.00
05/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3361	3	3	3	0.00
05/06/2017	2046 On 03-August-17			Bond Future	128.14	128.1347	128.1414	128.1347	22,790.00
05/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13049	13	13	13	0.00
05/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13029	13	13	13	0.00
05/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13039	13	13	13	0.00
05/06/2017	2046 On 02-November-17			Bond Future	129.04	129.0351	129.0414	129.0351	0.00
05/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7269	7	7	7	0.00
05/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7279	7	7	7	0.00
05/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7259	7	7	7	0.00
05/06/2017	2046 On 01-February-18			Bond Future	131.61	131.6077	131.6120	131.6077	0.00
05/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1288	1	1	1	0.00
05/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1298	1	1	1	0.00
05/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1308	1	1	1	0.00
05/06/2017	2050 On 03-August-17			Bond Future	135.58	135.5752	135.5826	135.5752	26,059.00
05/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13647	14	14	14	0.00
05/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13657	14	14	14	0.00
05/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13637	14	14	14	0.00
05/06/2017	2050 On 02-November-17			Bond Future	138.21	138.2032	138.2100	138.2032	0.00
05/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6440	6	6	6	0.00
05/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6450	6	6	6	0.00
05/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6460	6	6	6	0.00
05/06/2017	2050 On 01-February-18			Bond Future	139.27	139.2664	139.2711	139.2664	0.00
05/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
05/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	969	1	1	1	0.00
05/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	979	1	1	1	0.00
05/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	959	1	1	1	0.00
05/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	AL37 On 03-August-17			Index Future	548.71	548.4320	548.7110	548.4320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	AL37 On 02-November-17			Index Future	559.21	558.9250	559.2060	558.9250	0.00
05/06/2017	AL37 On 01-February-18			Index Future	570.09	569.8110	570.0940	569.8110	0.00
05/06/2017	AL7T On 03-August-17			Index Future	634.99	634.3750	634.9900	634.3750	0.00
05/06/2017	AL7T On 02-November-17			Index Future	647.13	646.5120	647.1340	646.5120	0.00
05/06/2017	AL7T On 01-February-18			Index Future	659.74	659.1040	659.7350	659.1040	0.00
05/06/2017	ALBI On 03-August-17			Index Future	573.00	572.6880	573.0030	572.6880	601.00
05/06/2017	ALBI On 02-November-17			Index Future	583.96	583.6440	583.9630	583.6440	0.00
05/06/2017	ALBI On 01-February-18			Index Future	595.33	595.0120	595.3330	595.0120	0.00
05/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2017	EL28 On 03-August-17			Bond Future	128.01	127.9975	128.0067	127.9975	0.00
05/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7163	7	7	7	0.00
05/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7153	7	7	7	0.00
05/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7173	7	7	7	0.00
05/06/2017	EL28 On 02-November-17			Bond Future	128.74	128.7346	128.7436	128.7346	0.00
05/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5126	5	5	5	0.00
05/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5136	5	5	5	0.00
05/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5146	5	5	5	0.00
05/06/2017	EL28 On 01-February-18			Bond Future	131.31	131.3012	131.3083	131.3012	0.00
05/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	982	1	1	1	0.00
05/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1002	1	1	1	0.00
05/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	992	1	1	1	0.00
05/06/2017	ES33 On 03-August-17			Bond Future	10.54	79.6233	79.6611	79.6233	9,466.00
05/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	90	0	0	0	0.00
05/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	27	0	0	0	0.00
05/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	36	0	0	0	0.00
05/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 03-August-17	10.55	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
05/06/2017	ES33 On 02-November-17			Bond Future	10.62	77.3548	77.3929	77.3548	0.00
05/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	245	0	0	0	0.00
05/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	307	0	0	0	0.00
05/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	369	0	0	0	0.00
05/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 01-February-18			Bond Future	10.71	78.8614	78.8997	78.8614	0.00
05/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1706	2	2	2	0.00
05/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1765	2	2	2	0.00
05/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1825	2	2	2	0.00
05/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
05/06/2017	ES42 On 03-August-17			Bond Future	10.77	82.9312	82.9376	82.9312	7,957.00
05/06/2017	ES42 On 02-November-17			Bond Future	10.85	80.2561	80.2622	80.2561	0.00
05/06/2017	ES42 On 01-February-18			Bond Future	10.93	81.8193	81.8249	81.8193	0.00
05/06/2017	GOVI On 03-August-17			GOVI	571.44	571.1070	571.4410	571.1070	405.00
05/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	103410	10	10	10	0.00
05/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	103310	10	10	10	0.00
05/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	103510	10	10	10	0.00
05/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 02-November-17			GOVI	582.37	582.0330	582.3700	582.0330	0.00
05/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	99300	10	10	10	0.00
05/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	99200	10	10	10	0.00
05/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	99100	10	10	10	0.00
05/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 01-February-18			GOVI	593.71	593.3690	593.7100	593.3690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	126800	12	13	12	0.00
05/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	126900	12	13	12	0.00
05/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	126700	12	13	12	0.00
05/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
05/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
05/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2017	IGOV On 03-August-17			Index Future	249.79	249.7330	249.7850	249.7330	1,296.00
05/06/2017	IGOV On 02-November-17			Index Future	254.63	254.5740	254.6260	254.5740	0.00
05/06/2017	IGOV On 01-February-18			Index Future	259.70	259.6490	259.6980	259.6490	0.00
05/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
05/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
05/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
05/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6162	99.6145	99.6162	0.00
05/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8146	99.8129	99.8146	0.00
05/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7565	99.7505	99.7565	0.00
05/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9038	99.8927	99.9038	0.00
05/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8453	99.8432	99.8453	0.00
05/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0351	99.0303	99.0351	0.00
05/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5907	98.5790	98.5907	0.00
05/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5104	98.4951	98.5104	0.00
05/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8800	98.8600	98.8800	0.00
05/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2686	99.2377	99.2686	0.00
05/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6492	99.6199	99.6492	0.00
05/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.19	96.2308	96.1899	96.2308	0.00
05/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.40	95.4558	95.4043	95.4558	0.00
05/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.59	94.6442	94.5856	94.6442	0.00
05/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.73	94.7897	94.7327	94.7897	0.00
05/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.89	96.9377	96.8851	96.9377	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.99	97.0356	96.9857	97.0356	0.00
05/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.15	98.1985	98.1507	98.1985	0.00
05/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.56	94.6819	94.5588	94.6819	0.00
05/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.54	91.6721	91.5380	91.6721	0.00
05/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.26	90.3994	90.2559	90.3994	0.00
05/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.38	92.5236	92.3771	92.5236	0.00
05/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.12	96.2647	96.1173	96.2647	0.00
05/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.66	94.8108	94.6582	94.8108	0.00
05/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.70	96.8512	96.6965	96.8512	0.00
05/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
05/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
05/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
05/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
05/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
05/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
05/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
05/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,500.00
05/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
05/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
05/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
05/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
05/06/2017	R023 On 03-August-17			Bond Future	7.83	102.9590	103.0281	102.9590	38,317.00
05/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3302	3	3	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
05/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3383	3	3	3	0.00
05/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3343	3	3	3	0.00
05/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	44	0	0	0	0.00
05/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	42	0	0	0	0.00
05/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	40	0	0	0	0.00
05/06/2017	R023 On 02-November-17			Bond Future	7.84	100.9984	101.0681	100.9984	0.00
05/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3263	3	3	3	0.00
05/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3298	3	3	3	0.00
05/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3333	3	3	3	0.00
05/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	225	0	0	0	0.00
05/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	220	0	0	0	0.00
05/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	231	0	0	0	0.00
05/06/2017	R023 On 01-February-18			Bond Future	7.84	102.9655	103.0360	102.9655	0.00
05/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2673	3	3	3	0.00
05/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2702	3	3	3	0.00
05/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2645	3	3	3	0.00
05/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	717	1	1	1	0.00
05/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	706	1	1	1	0.00
05/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	728	1	1	1	0.00
05/06/2017	R035 On 03-August-17			Bond Future	9.34	99.8837	99.9300	99.8837	9,645.00
05/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	1348	1	1	1	0.00
05/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	1430	1	1	1	0.00
05/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	1511	1	2	1	0.00
05/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 02-November-17			Bond Future	9.38	97.2937	97.3402	97.2937	0.00
05/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	1760	2	2	2	0.00
05/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	1680	2	2	2	0.00
05/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1840	2	2	2	0.00
05/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 02-November-17	9.59	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
05/06/2017	R035 On 01-February-18			Bond Future	9.43	99.1886	99.2355	99.1886	0.00
05/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	2399	2	2	2	0.00
05/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	2554	3	3	3	0.00
05/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	2477	2	2	2	0.00
05/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R186 On 03-August-17			Bond Future	8.45	114.3634	114.4725	114.3634	111,784.00
05/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3410	3	3	3	0.00
05/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	7031	7	7	7	0.00
05/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	6096	6	6	6	0.00
05/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3466	3	3	3	0.00
05/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3578	4	4	4	0.00
05/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2615	3	3	3	0.00
05/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3978	4	4	4	0.00
05/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	3137	3	3	3	0.00
05/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3522	3	4	3	0.00
05/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	319	0	0	0	0.00
05/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	52	0	0	0	750.00
05/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	26	0	0	0	6,500.00
05/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	533	1	1	1	3,654.00
05/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	308	0	0	0	0.00
05/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	221	0	0	0	0.00
05/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	287	0	0	0	0.00
05/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	381	0	0	0	750.00
05/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	297	0	0	0	0.00
05/06/2017	R186 On 02-November-17			Bond Future	8.47	116.5513	116.6618	116.5513	4.00
05/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3812	4	4	4	0.00
05/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3904	4	4	4	0.00
05/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3858	4	4	4	0.00
05/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1081	1	1	1	0.00
05/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1062	1	1	1	0.00
05/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1100	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R186 On 01-February-18			Bond Future	8.50	113.5184	113.6304	113.5184	0.00
05/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4501	4	5	4	0.00
05/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4545	4	5	4	0.00
05/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4590	5	5	5	0.00
05/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1494	2	1	2	0.00
05/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1474	2	1	2	0.00
05/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1455	2	1	2	0.00
05/06/2017	R197 On 03-August-17			Bond Future	296.33	296.3194	296.3348	296.3194	2,350.00
05/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11725	12	12	12	0.00
05/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11735	12	12	12	0.00
05/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11715	12	12	12	0.00
05/06/2017	R197 On 02-November-17			Bond Future	302.08	302.0625	302.0778	302.0625	0.00
05/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3082	3	3	3	0.00
05/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3092	3	3	3	0.00
05/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3072	3	3	3	0.00
05/06/2017	R197 On 01-February-18			Bond Future	301.04	301.0309	301.0414	301.0309	0.00
05/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	639	1	1	1	0.00
05/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	629	1	1	1	0.00
05/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	619	1	1	1	0.00
05/06/2017	R202 On 03-August-17			Bond Future	241.08	241.0716	241.0844	241.0716	30,547.00
05/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17276	17	17	17	0.00
05/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17286	17	17	17	0.00
05/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17266	17	17	17	0.00
05/06/2017	R202 On 02-November-17			Bond Future	245.76	245.7443	245.7565	245.7443	0.00
05/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8134	8	8	8	0.00
05/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8144	8	8	8	0.00
05/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8154	8	8	8	0.00
05/06/2017	R202 On 01-February-18			Bond Future	246.91	246.8967	246.9053	246.8967	0.00
05/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2165	2	2	2	0.00
05/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2175	2	2	2	0.00
05/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2155	2	2	2	0.00
05/06/2017	R203 On 03-August-17			Bond Future	7.17	103.3545	103.3536	103.3545	0.00
05/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	246	0	0	0	0.00
05/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	245	0	0	0	0.00
05/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	244	0	0	0	0.00
05/06/2017	R204 On 03-August-17			Bond Future	7.27	101.9678	101.9739	101.9678	41,529.00
05/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	634	1	1	1	0.00
05/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	658	1	1	1	0.00
05/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	646	1	1	1	0.00
05/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	13	0	0	0	0.00
05/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	12	0	0	0	0.00
05/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	12	0	0	0	0.00
05/06/2017	R204 On 02-November-17			Bond Future	7.15	103.9185	103.9242	103.9185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	653	1	1	1	0.00
05/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	632	1	1	1	0.00
05/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	643	1	1	1	0.00
05/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	6	0	0	0	0.00
05/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	6	0	0	0	0.00
05/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	6	0	0	0	0.00
05/06/2017	R204 On 01-February-18			Bond Future	6.93	101.9023	101.9075	101.9023	0.00
05/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	382	0	0	0	0.00
05/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	394	0	0	0	0.00
05/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	388	0	0	0	0.00
05/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	114	0	0	0	0.00
05/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	111	0	0	0	0.00
05/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	116	0	0	0	0.00
05/06/2017	R207 On 03-August-17			Bond Future	7.35	100.2438	100.2430	100.2438	45,633.00
05/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1818	2	2	2	51.00
05/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2243	2	2	2	0.00
05/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2286	2	2	2	0.00
05/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2264	2	2	2	0.00
05/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	0	0	0.00
05/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
05/06/2017	R207 On 02-November-17			Bond Future	7.30	102.1616	102.1602	102.1616	0.00
05/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1514	2	2	2	0.00
05/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1496	1	1	1	0.00
05/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1477	1	1	1	0.00
05/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	28	0	0	0	0.00
05/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	29	0	0	0	0.00
05/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	27	0	0	0	0.00
05/06/2017	R207 On 01-February-18			Bond Future	7.21	100.5093	100.5073	100.5093	0.00
05/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	929	1	1	1	0.00
05/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	942	1	1	1	0.00
05/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	955	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	230	0	0	0	0.00
05/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	226	0	0	0	0.00
05/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	235	0	0	0	0.00
05/06/2017	R208 On 03-August-17			Bond Future	7.47	100.1052	100.1371	100.1052	34,779.00
05/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2552	3	3	3	0.00
05/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2611	3	3	3	0.00
05/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2582	3	3	3	0.00
05/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	8	0	0	0	0.00
05/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	8	0	0	0	0.00
05/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	7	0	0	0	0.00
05/06/2017	R208 On 02-November-17			Bond Future	7.44	98.6183	98.6503	98.6183	0.00
05/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2192	2	2	2	0.00
05/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2244	2	2	2	0.00
05/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2218	2	2	2	0.00
05/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	66	0	0	0	0.00
05/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	64	0	0	0	0.00
05/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	69	0	0	0	0.00
05/06/2017	R208 On 01-February-18			Bond Future	7.41	100.5391	100.5710	100.5391	0.00
05/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1573	2	2	2	0.00
05/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1533	2	2	2	0.00
05/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1553	2	2	2	0.00
05/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	380	0	0	0	0.00
05/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	373	0	0	0	0.00
05/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	366	0	0	0	0.00
05/06/2017	R209 On 03-August-17			Bond Future	9.30	75.4075	75.4460	75.4075	74,115.00
05/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1987	2	2	2	0.00
05/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1946	2	2	2	0.00
05/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	2029	2	2	2	0.00
05/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1006	1	1	1	0.00
05/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	980	1	1	1	0.00
05/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1033	1	1	1	0.00
05/06/2017	R209 On 02-November-17			Bond Future	9.34	73.7002	73.7390	73.7002	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	5283	5	5	5	0.00
05/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	3240	3	3	3	0.00
05/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	3160	3	3	3	0.00
05/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	337	0	0	0	2,800.00
05/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1475	1	1	1	4,100.00
05/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	8315	8	8	8	0.00
05/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	3200	3	3	3	0.00
05/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	914	1	1	1	3,360.00
05/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	3872	4	4	4	0.00
05/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	315	0	0	0	1,300.00
05/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	1866	2	2	2	0.00
05/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	1920	2	2	2	0.00
05/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8074	8	8	8	0.00
05/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	1893	2	2	2	0.00
05/06/2017	R209 On 01-February-18			Bond Future	9.38	75.1356	75.1747	75.1356	0.00
05/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	4325	4	4	4	0.00
05/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	4407	4	4	4	0.00
05/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	4366	4	4	4	0.00
05/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2094	2	2	2	0.00
05/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2045	2	2	2	0.00
05/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2070	2	2	2	0.00
05/06/2017	R210 On 03-August-17			Bond Future	186.35	186.3427	186.3523	186.3427	1,675.00
05/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9938	10	10	10	0.00
05/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9928	10	10	10	0.00
05/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9948	10	10	10	0.00
05/06/2017	R210 On 02-November-17			Bond Future	187.56	187.5543	187.5638	187.5543	0.00
05/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4516	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4526	5	5	5	0.00
05/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4506	5	5	5	0.00
05/06/2017	R210 On 01-February-18			Bond Future	191.30	191.2936	191.3000	191.2936	0.00
05/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1060	1	1	1	0.00
05/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1080	1	1	1	0.00
05/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1070	1	1	1	0.00
05/06/2017	R212 On 03-August-17			Bond Future	148.51	148.4982	148.5063	148.4982	4,858.00
05/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4834	5	5	5	0.00
05/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4844	5	5	5	0.00
05/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4854	5	5	5	0.00
05/06/2017	R212 On 02-November-17			Bond Future	151.38	151.3764	151.3843	151.3764	0.00
05/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	1016	1	1	1	0.00
05/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	1036	1	1	1	0.00
05/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	1026	1	1	1	0.00
05/06/2017	R212 On 01-February-18			Bond Future	152.34	152.3341	152.3397	152.3341	0.00
05/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2350	2	2	2	0.00
05/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2360	2	2	2	0.00
05/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2370	2	2	2	0.00
05/06/2017	R213 On 03-August-17			Bond Future	9.01	87.4515	87.5246	87.4515	55,673.00
05/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2757	3	3	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
05/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2856	3	3	3	0.00
05/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2806	3	3	3	0.00
05/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	546	1	1	1	0.00
05/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	529	1	1	1	0.00
05/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	563	1	1	1	0.00
05/06/2017	R213 On 02-November-17			Bond Future	9.05	85.5746	85.6485	85.5746	0.00
05/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3568	4	4	4	0.00
05/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3483	3	3	3	0.00
05/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3525	4	4	4	0.00
05/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1509	2	2	2	0.00
05/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1486	2	1	2	0.00
05/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1463	2	1	2	0.00
05/06/2017	R213 On 01-February-18			Bond Future	9.08	87.2413	87.3161	87.2413	0.00
05/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	4219	4	4	4	0.00
05/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	4177	4	4	4	0.00
05/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	4136	4	4	4	0.00
05/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	1958	2	2	2	0.00
05/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	1934	2	2	2	0.00
05/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	1981	2	2	2	0.00
05/06/2017	R214 On 03-August-17			Bond Future	9.48	74.9502	74.9534	74.9502	35,526.00
05/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1622	2	2	2	0.00
05/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1699	2	2	2	0.00
05/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1660	2	2	2	0.00
05/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1398	1	1	1	0.00
05/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1332	1	1	1	0.00
05/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1365	1	1	1	0.00
05/06/2017	R214 On 02-November-17			Bond Future	9.52	73.0876	73.0905	73.0876	0.00
05/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2831	3	3	3	0.00
05/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2906	3	3	3	0.00
05/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2869	3	3	3	0.00
05/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2389	2	2	2	0.00
05/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2423	2	2	2	0.00
05/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2356	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2017	R214 On 01-February-18			Bond Future	9.57	74.5111	74.5136	74.5111	0.00
05/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	4237	4	4	4	0.00
05/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4319	4	4	4	0.00
05/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	4278	4	4	4	0.00
05/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2468	2	2	2	0.00
05/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2441	2	2	2	0.00
05/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2414	2	2	2	0.00
05/06/2017	R248 On 03-August-17			Bond Future	9.58	95.6838	95.6882	95.6838	77,986.00
05/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1994	2	2	2	0.00
05/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1948	2	2	2	0.00
05/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	2040	2	2	2	0.00
05/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2001	2	2	2	0.00
05/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2046	2	2	2	0.00
05/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2092	2	2	2	0.00
05/06/2017	R248 On 02-November-17			Bond Future	9.62	93.0769	93.0807	93.0769	226.00
05/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3542	4	4	4	0.00
05/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3633	4	4	4	0.00
05/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3587	4	4	4	0.00
05/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3380	3	3	3	0.00
05/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3336	3	3	3	0.00
05/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3292	3	3	3	0.00
05/06/2017	R248 On 01-February-18			Bond Future	9.67	94.8897	94.8930	94.8897	0.00
05/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	5317	5	5	5	0.00
05/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	5367	5	5	5	0.00
05/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5418	5	5	5	0.00
05/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3326	3	3	3	0.00
05/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3291	3	3	3	0.00
05/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3362	3	3	3	0.00