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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/12/2017 TO: 01/12/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0904 On 31-March-36			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
01/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	2025 On 01-February-18			Bond Future	127.92	127.7968	127.9179	127.7968	1,070.00
01/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5982	6	6	6	0.00
01/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5962	6	6	6	0.00
01/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5972	6	6	6	0.00
01/12/2017	2025 On 03-May-18			Bond Future	130.31	130.1912	130.3141	130.1912	0.00
01/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2896	3	3	3	0.00
01/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2886	3	3	3	0.00
01/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2906	3	3	3	0.00
01/12/2017	2025 On 02-August-18			Bond Future	132.77	132.6474	132.7692	132.6474	0.00
01/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3891	4	4	4	0.00
01/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3901	4	4	4	0.00
01/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3881	4	4	4	0.00
01/12/2017	2029 On 01-February-18			Bond Future	98.31	98.0798	98.3053	98.0798	1,370.00
01/12/2017	2029 On 03-May-18			Bond Future	99.13	98.8994	99.1286	98.8994	0.00
01/12/2017	2029 On 02-August-18			Bond Future	101.03	100.7991	101.0301	100.7991	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
01/12/2017	2030 On 01-February-18			Bond Future	9.85	87.0646	87.2962	87.0646	70,819.00
01/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	3092	3	3	3	0.00
01/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	3026	3	3	3	0.00
01/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2960	3	3	3	0.00
01/12/2017	2030 On 03-May-18			Bond Future	9.93	88.6890	88.9242	88.6890	0.00
01/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	2721	3	3	3	0.00
01/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	2657	3	3	3	0.00
01/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	2786	3	3	3	0.00
01/12/2017	2030 On 02-August-18			Bond Future	10.01	86.3679	86.6057	86.3679	0.00
01/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	3386	4	3	4	0.00
01/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	3515	4	4	4	0.00
01/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	3450	4	3	4	0.00
01/12/2017	2032 On 01-February-18			Bond Future	10.03	89.2886	89.6046	89.2886	44,248.00
01/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	715	1	1	1	0.00
01/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	333	0	0	0	7,800.00
01/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	697	1	1	1	0.00
01/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	241	0	0	0	7,500.00
01/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	679	1	1	1	0.00
01/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	519	0	1	0	750.00
01/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	450	0	0	0	6,800.00
01/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	6108	6	6	6	0.00
01/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3950	4	4	4	0.00
01/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	4559	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
01/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4852	5	5	5	0.00
01/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	4003	4	4	4	0.00
01/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3897	4	4	4	0.00
01/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	5463	6	5	6	0.00
01/12/2017	2032 On 03-May-18			Bond Future	10.11	86.7974	87.1186	86.7974	0.00
01/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	1877	2	2	2	0.00
01/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	1902	2	2	2	0.00
01/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	1928	2	2	2	0.00
01/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4571	5	5	5	0.00
01/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4658	5	5	5	0.00
01/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4615	5	5	5	0.00
01/12/2017	2032 On 02-August-18			Bond Future	10.19	88.4462	88.7716	88.4462	0.00
01/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2515	2	3	2	0.00
01/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2488	2	2	2	0.00
01/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2463	2	2	2	0.00
01/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5967	6	6	6	0.00
01/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	6010	6	6	6	0.00
01/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5924	6	6	6	0.00
01/12/2017	2033 On 01-February-18			Bond Future	101.24	101.0791	101.2396	101.0791	5,283.00
01/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	8410	9	8	9	0.00
01/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	8420	9	8	9	0.00
01/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	8400	9	8	9	0.00
01/12/2017	2033 On 03-May-18			Bond Future	102.05	101.8843	102.0474	101.8843	0.00
01/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	5643	6	6	6	0.00
01/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	5653	6	6	6	0.00
01/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	5663	6	6	6	0.00
01/12/2017	2033 On 02-August-18			Bond Future	104.00	103.8414	104.0048	103.8414	0.00

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01/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	5925	6	6	6	0.00
01/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	5935	6	6	6	0.00
01/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	5915	6	6	6	0.00
01/12/2017	2037 On 01-February-18			Bond Future	10.26	85.1509	85.5679	85.1509	53,487.00
01/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	949	1	1	1	2,000.00
01/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	819	1	1	1	0.00
01/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	840	1	1	1	0.00
01/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	799	1	1	1	0.00
01/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2318	2	2	2	0.00
01/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	4144	4	4	4	0.00
01/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	857	1	1	1	2,000.00
01/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1863	2	2	2	2,000.00
01/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	4068	4	4	4	0.00
01/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	4182	5	4	5	0.00
01/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3790	4	4	4	0.00
01/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	4125	4	4	4	0.00
01/12/2017	2037 On 03-May-18			Bond Future	10.34	86.7396	87.1637	86.7396	0.00
01/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2318	2	2	2	0.00
01/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2376	2	2	2	0.00
01/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2347	2	2	2	0.00
01/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4998	5	5	5	0.00
01/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	5044	5	5	5	0.00
01/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4951	5	5	5	0.00
01/12/2017	2037 On 02-August-18			Bond Future	10.42	84.1311	84.5614	84.1311	0.00
01/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	2845	3	3	3	0.00
01/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	2874	3	3	3	0.00
01/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	2903	3	3	3	0.00
01/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	6198	6	6	6	0.00
01/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	6291	7	6	7	0.00
01/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	6244	7	6	7	0.00

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01/12/2017	2038 On 01-February-18			Bond Future	120.51	120.0948	120.5115	120.0948	19,043.00
01/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	16418	17	16	17	0.00
01/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	16438	17	16	17	0.00
01/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	16428	17	16	17	0.00
01/12/2017	2038 On 03-May-18			Bond Future	122.77	122.3450	122.7691	122.3450	0.00
01/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	9501	10	10	10	0.00
01/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	9521	10	10	10	0.00
01/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	9511	10	10	10	0.00
01/12/2017	2038 On 02-August-18			Bond Future	125.07	124.6449	125.0739	124.6449	0.00
01/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	9456	10	9	10	0.00
01/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	9466	10	9	10	0.00
01/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	9476	10	9	10	0.00
01/12/2017	2040 On 01-February-18			Bond Future	10.34	88.0934	88.5759	88.0934	26,025.00
01/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	824	1	1	1	0.00
01/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	866	1	1	1	0.00
01/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	845	1	1	1	0.00
01/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	4577	5	5	5	0.00
01/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	4515	5	5	5	0.00
01/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	4639	5	5	5	0.00
01/12/2017	2040 On 03-May-18			Bond Future	10.42	89.7369	90.2278	89.7369	0.00
01/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	2523	2	3	2	0.00
01/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	2555	2	3	2	0.00
01/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	2492	2	2	2	0.00

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01/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	5360	6	5	6	0.00
01/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	5310	6	5	6	0.00
01/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	5261	6	5	6	0.00
01/12/2017	2040 On 02-August-18			Bond Future	10.50	86.9350	87.4333	86.9350	0.00
01/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3142	3	3	3	0.00
01/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3111	3	3	3	0.00
01/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3079	3	3	3	0.00
01/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6749	7	7	7	0.00
01/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6799	7	7	7	0.00
01/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6699	7	7	7	0.00
01/12/2017	2044 On 01-February-18			Bond Future	10.39	84.9947	85.4773	84.9947	18,064.00
01/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	778	1	1	1	0.00
01/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	799	1	1	1	0.00
01/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	819	1	1	1	0.00
01/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	4726	5	5	5	0.00
01/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	4854	5	5	5	0.00
01/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	4790	5	5	5	0.00
01/12/2017	2044 On 03-May-18			Bond Future	10.47	86.5804	87.0714	86.5804	0.00
01/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	2532	2	3	2	0.00
01/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	2500	2	3	2	0.00
01/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	2469	2	2	2	0.00
01/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	5439	6	5	6	0.00
01/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	5490	6	5	6	0.00
01/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	5389	6	5	6	0.00
01/12/2017	2044 On 02-August-18			Bond Future	10.55	83.8437	84.3421	83.8437	0.00
01/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3039	3	3	3	0.00
01/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3100	3	3	3	0.00
01/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3070	3	3	3	0.00
01/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6936	7	7	7	0.00
01/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6885	7	7	7	0.00
01/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6987	7	7	7	0.00
01/12/2017	2046 On 01-February-18			Bond Future	114.71	114.6771	114.7116	114.6771	21,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	18188	18	18	18	0.00
01/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	18198	18	18	18	0.00
01/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	18208	18	18	18	0.00
01/12/2017	2046 On 03-May-18			Bond Future	115.26	115.2260	115.2606	115.2260	0.00
01/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	12679	13	13	13	0.00
01/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	12689	13	13	13	0.00
01/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	12669	13	13	13	0.00
01/12/2017	2046 On 02-August-18			Bond Future	117.47	117.4393	117.4716	117.4393	0.00
01/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	11318	11	11	11	0.00
01/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	11298	11	11	11	0.00
01/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	11308	11	11	11	0.00
01/12/2017	2050 On 01-February-18			Bond Future	119.13	118.8415	119.1321	118.8415	24,130.00
01/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	21108	21	21	21	0.00
01/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	21098	21	21	21	0.00
01/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	21118	21	21	21	0.00
01/12/2017	2050 On 03-May-18			Bond Future	121.36	121.0680	121.3637	121.0680	0.00
01/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	14266	15	14	15	0.00
01/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	14246	15	14	15	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
01/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	14256	15	14	15	0.00
01/12/2017	2050 On 02-August-18			Bond Future	121.96	121.6603	121.9583	121.6603	0.00
01/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
01/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	15582	16	16	16	0.00
01/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	15562	16	16	16	0.00
01/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	15572	16	16	16	0.00
01/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	AL37 On 01-February-18			Index Future	553.29	553.0980	553.2910	553.0980	0.00
01/12/2017	AL37 On 03-May-18			Index Future	563.61	563.4180	563.6110	563.4180	0.00
01/12/2017	AL37 On 02-August-18			Index Future	574.31	574.1220	574.3050	574.1220	0.00
01/12/2017	AL7T On 01-February-18			Index Future	628.73	627.6360	628.7310	627.6360	0.00
01/12/2017	AL7T On 03-May-18			Index Future	640.46	639.3470	640.4580	639.3470	0.00
01/12/2017	AL7T On 02-August-18			Index Future	652.61	651.4920	652.6110	651.4920	0.00
01/12/2017	ALBI On 01-February-18			Index Future	565.43	563.5890	565.4330	563.5890	761.00
01/12/2017	ALBI On 03-May-18			Index Future	575.98	574.1050	575.9800	574.1050	0.00
01/12/2017	ALBI On 02-August-18			Index Future	586.91	585.0110	586.9090	585.0110	0.00
01/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	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
01/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C214 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
01/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	EL28 On 01-February-18			Bond Future	125.82	125.6713	125.8235	125.6713	0.00
01/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	6477	7	6	7	0.00
01/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	6487	7	6	7	0.00
01/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	6467	7	6	7	0.00
01/12/2017	EL28 On 03-May-18			Bond Future	126.42	126.2664	126.4209	126.2664	0.00
01/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	6759	7	7	7	0.00
01/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	6769	7	7	7	0.00
01/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	6779	7	7	7	0.00
01/12/2017	EL28 On 02-August-18			Bond Future	128.85	128.6918	128.8459	128.6918	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
01/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
01/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	6094	6	6	6	0.00
01/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	6104	6	6	6	0.00
01/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	6084	6	6	6	0.00
01/12/2017	ES33 On 01-February-18			Bond Future	11.37	74.6732	74.9992	74.6732	9,466.00
01/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2076	2	2	2	0.00
01/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2194	3	2	3	0.00
01/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2135	2	2	2	0.00
01/12/2017	ES33 On 03-May-18			Bond Future	11.49	72.2749	72.6065	72.2749	0.00
01/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1579	2	2	2	0.00
01/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1637	2	2	2	0.00
01/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1522	2	2	2	0.00
01/12/2017	ES33 On 02-August-18			Bond Future	11.61	73.6478	73.9841	73.6478	0.00
01/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
01/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2517	3	3	3	0.00
01/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2632	3	3	3	0.00
01/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2575	3	3	3	0.00
01/12/2017	ES42 On 01-February-18			Bond Future	11.62	76.9212	77.3147	76.9212	7,957.00
01/12/2017	ES42 On 03-May-18			Bond Future	11.74	74.0951	74.4954	74.0951	0.00
01/12/2017	ES42 On 02-August-18			Bond Future	11.86	75.5026	75.9088	75.5026	0.00
01/12/2017	GOVI On 01-February-18			GOVI	563.60	561.7960	563.5980	561.7960	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	174220	19	17	19	0.00
01/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	174320	19	17	19	0.00
01/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	174420	19	17	19	0.00
01/12/2017	GOVI On 03-May-18			GOVI	574.11	572.2780	574.1100	572.2780	0.00
01/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	161700	18	16	18	0.00
01/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	161800	18	16	18	0.00
01/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	161600	18	16	18	0.00
01/12/2017	GOVI On 02-August-18			GOVI	585.00	583.1500	585.0040	583.1500	0.00
01/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
01/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	206960	23	21	23	0.00
01/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	207060	23	21	23	0.00
01/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	207160	23	21	23	0.00
01/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2017	IGOV On 01-February-18			Index Future	242.94	242.6880	242.9430	242.6880	877.00
01/12/2017	IGOV On 03-May-18			Index Future	247.49	247.2350	247.4930	247.2350	272.00
01/12/2017	IGOV On 02-August-18			Index Future	252.24	251.9840	252.2410	251.9840	0.00
01/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
01/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7263	99.7270	99.7263	0.00
01/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9463	99.9474	99.9463	0.00
01/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.21	100.2013	100.2086	100.2013	0.00
01/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
01/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0083	99.0088	99.0083	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
01/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6355	98.6366	98.6355	0.00
01/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.68	98.6700	98.6770	98.6700	0.00
01/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.1800	99.2000	99.1800	0.00
01/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.6993	99.7207	99.6993	0.00
01/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.26	100.2352	100.2643	100.2352	0.00
01/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.82	100.7882	100.8197	100.7882	0.00
01/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.78	97.7422	97.7828	97.7422	0.00
01/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.15	97.1209	97.1518	97.1209	0.00
01/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.49	96.4776	96.4945	96.4776	0.00
01/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.81	96.8075	96.8108	96.8075	0.00
01/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.11	99.1166	99.1134	99.1166	51.00
01/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.37	99.3705	99.3678	99.3705	0.00
01/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.68	100.6729	100.6767	100.6729	0.00
01/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.97	102.9584	102.9673	102.9584	0.00
01/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.68	98.7243	98.6821	98.7243	0.00
01/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.82	95.8555	95.8215	95.8555	0.00
01/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.67	94.6935	94.6724	94.6935	0.00
01/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.85	96.8619	96.8545	96.8619	0.00
01/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.61	100.6051	100.6055	100.6051	0.00
01/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.27	99.2619	99.2655	99.2619	0.00
01/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.33	101.3254	101.3325	101.3254	0.00
01/12/2017	IS10 On 20-September-27			Interest Rate Swap	105.00	104.9928	105.0002	104.9928	0.00
01/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
01/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.7500	92.8600	92.7500	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
01/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.7600	92.8000	92.7600	0.00
01/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.8300	92.7400	92.8300	0.00
01/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.8500	92.7000	92.8500	2,500.00
01/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.8600	92.6700	92.8600	0.00
01/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.9300	92.6000	92.9300	0.00
01/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.9900	92.5100	92.9900	0.00
01/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
01/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.9900	92.4200	92.9900	0.00
01/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.9700	92.3300	92.9700	0.00
01/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.9300	92.2300	92.9300	0.00
01/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.8700	92.1500	92.8700	0.00
01/12/2017	R023 On 01-February-18			Bond Future	8.72	99.4401	99.4842	99.4401	61,216.00
01/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	352	0	0	0	0.00
01/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	363	0	0	0	0.00
01/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	342	0	0	0	0.00
01/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1977	2	2	2	0.00
01/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1948	2	2	2	0.00
01/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1918	2	2	2	0.00
01/12/2017	R023 On 03-May-18			Bond Future	8.79	97.3655	97.4098	97.3655	0.00
01/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	669	1	1	1	0.00
01/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2374	2	2	2	0.00
01/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	693	1	1	1	0.00
01/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	681	1	1	1	0.00
01/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2610	3	3	3	0.00
01/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	896	1	1	1	2,500.00
01/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2636	3	3	3	0.00
01/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2663	3	3	3	0.00
01/12/2017	R035 On 01-February-18			Bond Future	10.17	93.0309	93.4891	93.0309	56,034.00
01/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	3270	4	3	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
01/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	3348	4	3	4	0.00
01/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	3192	4	3	4	0.00
01/12/2017	R035 On 03-May-18			Bond Future	10.25	90.2664	90.7325	90.2664	0.00
01/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	2669	3	3	3	0.00
01/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	2593	3	3	3	0.00
01/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	2517	3	3	3	0.00
01/12/2017	R186 On 01-February-18			Bond Future	9.37	107.8230	108.0196	107.8230	89,176.00
01/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	136	0	0	0	1,460.00
01/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	4	0	0	0	1,460.00
01/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	619	1	1	1	0.00
01/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	689	1	1	1	0.00
01/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1256	1	1	1	0.00
01/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	331	0	0	0	0.00
01/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	2629	3	3	3	0.00
01/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	653	1	1	1	0.00
01/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	636	1	1	1	0.00
01/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	3222	3	3	3	0.00
01/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	3037	3	3	3	6,200.00
01/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	4289	4	4	4	775.00
01/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	2024	2	2	2	775.00
01/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	3129	3	3	3	0.00
01/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	932	1	1	1	1,950.00
01/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	3175	3	3	3	0.00
01/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5737	6	6	6	0.00
01/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10729	11	11	11	0.00
01/12/2017	R186 On 03-May-18			Bond Future	9.45	109.8348	110.0343	109.8348	0.00
01/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2227	2	2	2	1,120.00
01/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5240	5	5	5	0.00
01/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1330	1	1	1	0.00
01/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1310	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
01/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	3693	4	4	4	0.00
01/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1289	1	1	1	0.00
01/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4600	5	5	5	0.00
01/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1924	2	2	2	3,200.00
01/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4643	5	5	5	0.00
01/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1200	1	1	1	1,120.00
01/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4558	5	5	5	0.00
01/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	3161	3	3	3	0.00
01/12/2017	R197 On 01-February-18			Bond Future	294.18	293.4880	294.1836	293.4880	2,350.00
01/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7476	8	7	8	0.00
01/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7486	8	7	8	0.00
01/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7496	8	7	8	0.00
01/12/2017	R197 On 03-May-18			Bond Future	299.69	298.9870	299.6945	298.9870	0.00
01/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4756	5	5	5	0.00
01/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4766	5	5	5	0.00
01/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4746	5	5	5	0.00
01/12/2017	R202 On 01-February-18			Bond Future	229.21	229.1381	229.2064	229.1381	21,522.00
01/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	19864	20	20	20	0.00
01/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	19854	20	20	20	0.00
01/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	19874	20	20	20	0.00
01/12/2017	R202 On 03-May-18			Bond Future	233.50	233.4314	233.5001	233.4314	0.00
01/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	102	0	0	0	0.00
01/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	101	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
01/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	101	0	0	0	0.00
01/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	14091	14	14	14	0.00
01/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	14072	14	14	14	0.00
01/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	14081	14	14	14	0.00
01/12/2017	R204 On 01-February-18			Bond Future	7.57	101.3774	101.3774	101.3774	38,225.00
01/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	67	0	0	0	0.00
01/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	72	0	0	0	0.00
01/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	69	0	0	0	0.00
01/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	325	0	0	0	0.00
01/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	319	0	0	0	0.00
01/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	331	0	0	0	0.00
01/12/2017	R204 On 03-May-18			Bond Future	7.58	103.2689	103.2682	103.2689	0.00
01/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	97	0	0	0	0.00
01/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	99	0	0	0	0.00
01/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	95	0	0	0	0.00
01/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	396	0	0	0	0.00
01/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	392	0	0	0	0.00
01/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	388	0	0	0	0.00
01/12/2017	R207 On 01-February-18			Bond Future	8.17	98.8152	98.8166	98.8152	45,152.00
01/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	55	0	0	0	0.00
01/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	60	0	0	0	0.00
01/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	57	0	0	0	0.00
01/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	1051	1	1	1	0.00
01/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	1021	1	1	1	0.00
01/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	1036	1	1	1	0.00
01/12/2017	R207 On 03-May-18			Bond Future	8.28	100.6589	100.6596	100.6589	0.00
01/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	146	0	0	0	0.00
01/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	142	0	0	0	0.00
01/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	139	0	0	0	0.00
01/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1232	1	1	1	0.00
01/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1244	1	1	1	0.00
01/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1220	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
01/12/2017	R208 On 01-February-18			Bond Future	8.40	97.8850	97.9011	97.8850	34,724.00
01/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	121	0	0	0	0.00
01/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	125	0	0	0	0.00
01/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	116	0	0	0	0.00
01/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1633	2	2	2	0.00
01/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1611	2	2	2	0.00
01/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1588	2	2	2	0.00
01/12/2017	R208 On 03-May-18			Bond Future	8.48	96.3100	96.3258	96.3100	0.00
01/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	246	0	0	0	0.00
01/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	257	0	0	0	0.00
01/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	251	0	0	0	0.00
01/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1971	2	2	2	0.00
01/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1990	2	2	2	0.00
01/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	2010	2	2	2	0.00
01/12/2017	R209 On 01-February-18			Bond Future	10.09	70.1498	70.5019	70.1498	154,461.00
01/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	811	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1184	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	601	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	830	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	850	1	1	1	0.00
01/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	1806	2	2	2	0.00
01/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1112	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	283	0	0	0	220.00
01/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	890	1	1	1	5,000.00
01/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1503	1	2	1	0.00
01/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1209	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	274	0	0	0	157.00
01/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1160	1	1	1	0.00
01/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	498	0	0	0	739.00
01/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2208	2	2	2	0.00
01/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	3071	3	3	3	0.00
01/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	3206	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
01/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1761	2	2	2	3,000.00
01/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2646	3	3	3	7,500.00
01/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	5280	6	5	6	0.00
01/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	2565	3	3	3	739.00
01/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	4200	4	4	4	0.00
01/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	2487	3	2	3	157.00
01/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	5340	6	5	6	0.00
01/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	2084	2	2	2	7,488.00
01/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1425	2	1	2	739.00
01/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	3252	4	3	4	0.00
01/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3835	4	4	4	377.00
01/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	2526	3	3	3	220.00
01/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	3161	3	3	3	0.00
01/12/2017	R209 On 03-May-18			Bond Future	10.16	68.3092	68.6674	68.3092	0.00
01/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	1962	2	2	2	0.00
01/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3026	3	3	3	0.00
01/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	4860	5	5	5	0.00
01/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	1718	2	2	2	435.00
01/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2363	2	2	2	0.00
01/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	1937	2	2	2	0.00
01/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	1988	2	2	2	0.00
01/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3373	4	3	4	5,000.00
01/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3962	4	4	4	0.00
01/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3884	4	4	4	0.00
01/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3923	4	4	4	0.00
01/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2675	3	3	3	435.00
01/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1508	2	2	2	435.00
01/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	4324	5	4	5	0.00
01/12/2017	R209 On 02-August-18			Bond Future	10.23	69.6069	69.9704	69.6069	0.00
01/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	5853	6	6	6	0.00
01/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	3702	4	4	4	0.00
01/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2213	2	2	2	435.00
01/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4243	4	4	4	0.00
01/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4309	4	4	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
01/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4276	4	4	4	0.00
01/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5809	6	6	6	0.00
01/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	3341	4	3	4	0.00
01/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	3288	3	3	3	0.00
01/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	3315	3	3	3	0.00
01/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3824	4	4	4	435.00
01/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2297	2	2	2	435.00
01/12/2017	R209 On 01-November-18			Bond Future	10.30	67.7998	68.1711	67.7998	0.00
01/12/2017	R209 On 01-November-18	1,016.01	Call	Bond Future	67283	67	67	67	0.00
01/12/2017	R209 On 01-November-18	1,016.00	Call	Bond Future	67283	67	67	67	0.00
01/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5314	5	5	5	0.00
01/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3412	3	3	3	0.00
01/12/2017	R209 On 01-November-18	1,015.99	Call	Bond Future	67283	67	67	67	0.00
01/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	1997	2	2	2	435.00
01/12/2017	R209 On 01-November-18	1,016.00	Put	Bond Future	0	0	0	0	0.00
01/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5606	6	6	6	435.00
01/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3704	4	4	4	435.00
01/12/2017	R209 On 01-November-18	1,015.99	Put	Bond Future	0	0	0	0	0.00
01/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	8125	8	8	8	0.00
01/12/2017	R209 On 01-November-18	1,016.01	Put	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 01-February-18			Bond Future	182.68	182.4637	182.6806	182.4637	2,159.00
01/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	9699	10	10	10	0.00
01/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	9689	10	10	10	0.00
01/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	9679	10	10	10	0.00
01/12/2017	R210 On 03-May-18			Bond Future	183.68	183.4574	183.6775	183.4574	0.00
01/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	7773	8	8	8	0.00
01/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	7763	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	7783	8	8	8	0.00
01/12/2017	R212 On 01-February-18			Bond Future	149.40	149.3552	149.3972	149.3552	4,967.00
01/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5293	5	5	5	0.00
01/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5303	5	5	5	0.00
01/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5313	5	5	5	0.00
01/12/2017	R212 On 03-May-18			Bond Future	152.20	152.1536	152.1957	152.1536	0.00
01/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
01/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	2094	2	2	2	0.00
01/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	2104	2	2	2	0.00
01/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	2084	2	2	2	0.00
01/12/2017	R213 On 01-February-18			Bond Future	9.92	81.6941	81.9502	81.6941	58,817.00
01/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	580	1	1	1	0.00
01/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	565	1	1	1	0.00
01/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	550	1	1	1	0.00
01/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3711	4	4	4	0.00
01/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3761	4	4	4	0.00
01/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3662	4	4	4	0.00
01/12/2017	R213 On 03-May-18			Bond Future	9.99	79.6688	79.9291	79.6688	0.00
01/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	1613	2	2	2	0.00
01/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	1636	2	2	2	0.00
01/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	1659	2	2	2	0.00
01/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	4212	4	4	4	0.00
01/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	4293	4	4	4	0.00
01/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	4252	4	4	4	0.00
01/12/2017	R214 On 01-February-18			Bond Future	10.28	69.3553	69.7475	69.3553	49,807.00
01/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	713	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
01/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	749	1	1	1	0.00
01/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	731	1	1	1	0.00
01/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	3660	4	4	4	0.00
01/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	3610	4	4	4	0.00
01/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	3710	4	4	4	0.00
01/12/2017	R214 On 03-May-18			Bond Future	10.35	67.3532	67.7522	67.3532	0.00
01/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	1947	2	2	2	0.00
01/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	1972	2	2	2	0.00
01/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	1922	2	2	2	0.00
01/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	4347	5	4	5	0.00
01/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	4306	5	4	5	0.00
01/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	4265	5	4	5	0.00
01/12/2017	R248 On 01-February-18			Bond Future	10.35	88.6417	89.1362	88.6417	102,388.00
01/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	932	1	1	1	0.00
01/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	979	1	1	1	0.00
01/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	955	1	1	1	0.00
01/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	4734	5	5	5	0.00
01/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	4608	5	5	5	0.00
01/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	4671	5	5	5	0.00
01/12/2017	R248 On 03-May-18			Bond Future	10.42	85.8586	86.3617	85.8586	0.00
01/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	2514	2	3	2	0.00
01/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	2482	2	2	2	0.00
01/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	2450	2	2	2	0.00
01/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	5412	6	5	6	0.00
01/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	5464	6	5	6	0.00
01/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	5360	6	5	6	0.00