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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	2025 On 02-February-17			Bond Future	126.81	127.0910	126.8099	127.0910	3,231.00
05/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3180	3	3180	3	0.00
05/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3190	3	3190	3	0.00
05/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3200	3	3200	3	0.00
05/01/2017	2025 On 04-May-17			Bond Future	129.26	129.5450	129.2577	129.5450	0.00
05/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3312	3	3312	3	0.00
05/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3322	3	3322	3	0.00
05/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3302	3	3302	3	0.00
05/01/2017	2025 On 03-August-17			Bond Future	130.49	130.7899	130.4944	130.7899	0.00
05/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3466	3	3466	3	0.00
05/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3476	3	3476	3	0.00
05/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3486	3	3486	3	0.00
05/01/2017	2030 On 02-February-17			Bond Future	9.30	90.0704	9.2963	90.0704	34,278.00
05/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	95	0	95	0	0.00
05/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	26	0	26	0	0.00
05/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	44	0	44	0	0.00
05/01/2017	2030 On 04-May-17			Bond Future	9.35	91.8042	9.3472	91.8042	0.00
05/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	118	1	118	1	0.00
05/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	187	1	187	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
05/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	49	0	49	0	0.00
05/01/2017	2030 On 03-August-17			Bond Future	9.39	89.6189	9.3931	89.6189	0.00
05/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	359	1	359	1	0.00
05/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	427	1	427	1	0.00
05/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	291	1	291	1	0.00
05/01/2017	2032 On 02-February-17			Bond Future	9.45	92.8965	9.4523	92.8965	19,304.00
05/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1510	1	1510	1	0.00
05/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1594	1	1594	1	0.00
05/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1552	1	1552	1	0.00
05/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	1052	1	1052	1	0.00
05/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	1020	1	1020	1	0.00
05/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	1084	1	1084	1	0.00
05/01/2017	2032 On 04-May-17			Bond Future	9.50	90.5257	9.5030	90.5257	0.00
05/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2501	2	2501	2	0.00
05/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2466	2	2466	2	0.00
05/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2431	2	2431	2	0.00
05/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2855	3	2855	3	0.00
05/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2894	3	2894	3	0.00
05/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2816	3	2816	3	0.00
05/01/2017	2032 On 03-August-17			Bond Future	9.55	92.3223	9.5473	92.3223	0.00
05/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3171	3	3171	3	0.00
05/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3239	3	3239	3	0.00
05/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3205	3	3205	3	0.00
05/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3946	4	3946	4	0.00
05/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	4024	4	4024	4	0.00
05/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3985	4	3985	4	0.00
05/01/2017	2033 On 02-February-17			Bond Future	105.80	105.7966	105.7978	105.7966	5,474.00
05/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3912	4	3912	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
05/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3922	4	3922	4	0.00
05/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3902	4	3902	4	0.00
05/01/2017	2033 On 04-May-17			Bond Future	106.80	106.7998	106.8003	106.7998	0.00
05/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4040	4	4040	4	0.00
05/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4050	4	4050	4	0.00
05/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4030	4	4030	4	0.00
05/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9254	108.9240	108.9254	0.00
05/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4196	4	4196	4	0.00
05/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4206	4	4206	4	0.00
05/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4216	4	4216	4	0.00
05/01/2017	2037 On 02-February-17			Bond Future	9.63	89.6699	9.6317	89.6699	47,873.00
05/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1563	1	1563	1	0.00
05/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1649	1	1649	1	0.00
05/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1606	1	1606	1	0.00
05/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	1335	2	1335	2	0.00
05/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	1296	2	1296	2	0.00
05/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	1259	2	1259	2	0.00
05/01/2017	2037 On 04-May-17			Bond Future	9.68	91.3960	9.6843	91.3960	0.00
05/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2631	2	2631	2	0.00
05/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2594	2	2594	2	0.00
05/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2669	2	2669	2	0.00
05/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3437	4	3437	4	0.00
05/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	3348	4	3348	4	0.00
05/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	3392	4	3392	4	0.00
05/01/2017	2037 On 03-August-17			Bond Future	9.73	88.9523	9.7326	88.9523	0.00
05/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3466	3	3466	3	0.00
05/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3431	3	3431	3	0.00
05/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3395	3	3395	3	0.00

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05/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4780	5	4780	5	0.00
05/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4735	5	4735	5	0.00
05/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4690	5	4690	5	0.00
05/01/2017	2038 On 02-February-17			Bond Future	130.18	130.6174	130.1810	130.6174	22,790.00
05/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6869	6	6869	6	0.00
05/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6879	6	6879	6	0.00
05/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6889	6	6889	6	0.00
05/01/2017	2038 On 04-May-17			Bond Future	132.69	133.1394	132.6940	133.1394	0.00
05/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	7086	7	7086	7	0.00
05/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	7096	7	7096	7	0.00
05/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	7076	7	7076	7	0.00
05/01/2017	2038 On 03-August-17			Bond Future	133.83	134.2892	133.8323	134.2892	0.00
05/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7338	7	7338	7	0.00
05/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7328	7	7328	7	0.00
05/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7348	7	7348	7	0.00
05/01/2017	2040 On 02-February-17			Bond Future	9.64	93.7943	9.6363	93.7943	8,238.00
05/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1346	1	1346	1	0.00
05/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1426	1	1426	1	0.00
05/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1386	1	1386	1	0.00
05/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1840	2	1840	2	0.00
05/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1744	2	1744	2	0.00
05/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1792	2	1792	2	0.00
05/01/2017	2040 On 04-May-17			Bond Future	9.69	95.5998	9.6873	95.5998	0.00
05/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3069	3	3069	3	0.00
05/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3028	3	3028	3	0.00

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05/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2987	3	2987	3	0.00
05/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3526	4	3526	4	0.00
05/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3573	4	3573	4	0.00
05/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3480	4	3480	4	0.00
05/01/2017	2040 On 03-August-17			Bond Future	9.73	92.9890	9.7341	92.9890	0.00
05/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3906	4	3906	4	0.00
05/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3946	4	3946	4	0.00
05/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3986	4	3986	4	0.00
05/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4932	5	4932	5	0.00
05/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4885	5	4885	5	0.00
05/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4980	5	4980	5	0.00
05/01/2017	2044 On 02-February-17			Bond Future	9.65	91.0281	9.6457	91.0281	20,374.00
05/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2205	2	2205	2	0.00
05/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2152	2	2152	2	0.00
05/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2258	2	2258	2	0.00
05/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	1082	1	1082	1	0.00
05/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	1116	1	1116	1	0.00
05/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	1150	1	1150	1	0.00
05/01/2017	2044 On 04-May-17			Bond Future	9.69	92.7803	9.6948	92.7803	0.00
05/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3218	3	3218	3	0.00
05/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3260	3	3260	3	0.00
05/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3175	3	3175	3	0.00
05/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	3436	4	3436	4	0.00
05/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	3390	4	3390	4	0.00
05/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3481	4	3481	4	0.00
05/01/2017	2044 On 03-August-17			Bond Future	9.74	90.2388	9.7399	90.2388	0.00
05/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4069	4	4069	4	0.00
05/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3989	4	3989	4	0.00
05/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4029	4	4029	4	0.00
05/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	5040	5	5040	5	0.00
05/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4992	5	4992	5	0.00
05/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4944	5	4944	5	0.00
05/01/2017	2046 On 02-February-17			Bond Future	131.35	131.3443	131.3457	131.3443	18,408.00
05/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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05/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5794	6	5794	6	0.00
05/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5804	6	5804	6	0.00
05/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5784	6	5784	6	0.00
05/01/2017	2046 On 04-May-17			Bond Future	132.35	132.3514	132.3519	132.3514	0.00
05/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5978	6	5978	6	0.00
05/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5988	6	5988	6	0.00
05/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5968	6	5968	6	0.00
05/01/2017	2046 On 03-August-17			Bond Future	134.98	134.9856	134.9837	134.9856	0.00
05/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6206	6	6206	6	0.00
05/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6186	6	6186	6	0.00
05/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6196	6	6196	6	0.00
05/01/2017	2050 On 02-February-17			Bond Future	138.92	138.9180	138.9193	138.9180	24,832.00
05/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	6051	6	6051	6	0.00
05/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	6061	6	6061	6	0.00
05/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	6041	6	6041	6	0.00
05/01/2017	2050 On 04-May-17			Bond Future	141.60	141.6001	141.6008	141.6001	0.00
05/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	6239	6	6239	6	0.00
05/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	6249	6	6249	6	0.00
05/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	6229	6	6229	6	0.00
05/01/2017	2050 On 03-August-17			Bond Future	142.75	142.7558	142.7538	142.7558	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
05/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6466	6	6466	6	0.00
05/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6486	6	6486	6	0.00
05/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6476	6	6476	6	0.00
05/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	AL37 On 02-February-17			Index Future	513.68	512.4890	513.6770	512.4890	7.00
05/01/2017	AL37 On 04-May-17			Index Future	523.56	522.3530	523.5610	522.3530	0.00
05/01/2017	AL37 On 03-August-17			Index Future	533.94	532.7180	533.9390	532.7180	0.00
05/01/2017	AL7T On 02-February-17			Index Future	593.71	591.4930	593.7070	591.4930	2.00
05/01/2017	AL7T On 04-May-17			Index Future	605.13	602.8770	605.1310	602.8770	0.00
05/01/2017	AL7T On 03-August-17			Index Future	617.13	614.8400	617.1270	614.8400	0.00
05/01/2017	ALBI On 02-February-17			Index Future	538.51	536.1040	538.5080	536.1040	754.00
05/01/2017	ALBI On 04-May-17			Index Future	548.87	546.4220	548.8700	546.4220	0.00
05/01/2017	ALBI On 03-August-17			Index Future	559.75	557.2650	559.7510	557.2650	0.00
05/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	EL28 On 02-February-17			Bond Future	127.95	127.9473	127.9508	127.9473	0.00
05/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7149	7	7149	7	0.00
05/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7159	7	7159	7	0.00
05/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7169	7	7169	7	0.00
05/01/2017	EL28 On 04-May-17			Bond Future	128.74	128.7347	128.7375	128.7347	0.00
05/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9162	9	9162	9	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
05/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9172	9	9172	9	0.00
05/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9182	9	9182	9	0.00
05/01/2017	EL28 On 03-August-17			Bond Future	131.30	131.2970	131.2975	131.2970	0.00
05/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3873	4	3873	4	0.00
05/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3863	4	3863	4	0.00
05/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3883	4	3883	4	0.00
05/01/2017	ES33 On 02-February-17			Bond Future	10.54	79.0783	10.5426	79.0783	8,849.00
05/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	300	0	300	0	0.00
05/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	363	0	363	0	0.00
05/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	426	0	426	0	0.00
05/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17			Bond Future	10.62	76.8068	10.6242	76.8068	0.00
05/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	467	1	467	1	0.00
05/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	404	1	404	1	0.00
05/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	530	1	530	1	0.00
05/01/2017	ES33 On 03-August-17			Bond Future	10.70	78.3311	10.7000	78.3311	0.00
05/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1062	1	1062	1	0.00
05/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	936	1	936	1	0.00
05/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	999	1	999	1	0.00
05/01/2017	ES42 On 02-February-17			Bond Future	10.66	83.1875	10.6558	83.1875	8,777.00
05/01/2017	ES42 On 04-May-17			Bond Future	10.74	80.5260	10.7364	80.5260	0.00
05/01/2017	ES42 On 03-August-17			Bond Future	10.81	82.1245	10.8102	82.1245	0.00
05/01/2017	GOVI On 02-February-17			GOVI	536.49	534.0690	536.4940	534.0690	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	31740	1	31740	1	0.00
05/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	31540	1	31540	1	0.00
05/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	31640	1	31640	1	0.00
05/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 04-May-17			GOVI	546.82	544.3480	546.8170	544.3480	0.00
05/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2846170	282	2846170	282	0.00
05/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2846270	282	2846270	282	0.00
05/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2846370	282	2846370	282	0.00
05/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17			GOVI	557.66	555.1490	557.6570	555.1490	0.00
05/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	34530	6	34530	6	0.00
05/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	34330	6	34330	6	0.00
05/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	34430	6	34430	6	0.00
05/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2017	IGOV On 02-February-17			Index Future	246.59	246.9090	246.5880	246.9090	1,031.00
05/01/2017	IGOV On 04-May-17			Index Future	251.35	251.6770	251.3480	251.6770	0.00
05/01/2017	IGOV On 03-August-17			Index Future	256.35	256.6860	256.3450	256.6860	0.00
05/01/2017	ILBI On 02-February-17			Index Future	669.97	670.1070	669.9700	670.1070	157.00
05/01/2017	ILBI On 04-May-17			Index Future	682.95	683.0890	682.9470	683.0890	0.00
05/01/2017	ILBI On 03-August-17			Index Future	696.39	696.5370	696.3930	696.5370	0.00
05/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
05/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6142	99.6140	99.6142	0.00
05/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6447	99.6435	99.6447	0.00
05/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.8998	99.8964	99.8998	0.00
05/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9366	99.9283	99.9366	0.00
05/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9272	99.9240	99.9272	0.00
05/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2219	99.2134	99.2219	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
05/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.88	98.8938	98.8794	98.8938	0.00
05/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.94	98.9646	98.9434	98.9646	0.00
05/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.45	99.4700	99.4500	99.4700	0.00
05/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.97	99.9781	99.9655	99.9781	0.00
05/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.82	97.9231	97.8152	97.9231	0.00
05/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.15	97.2739	97.1502	97.2739	0.00
05/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.45	96.5909	96.4511	96.5909	0.00
05/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.73	96.8812	96.7258	96.8812	0.00
05/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.98	99.1490	98.9824	99.1490	50.00
05/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.20	99.3768	99.2007	99.3768	0.00
05/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.22	98.5547	98.2184	98.5547	0.00
05/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.34	95.6826	95.3353	95.6826	0.00
05/01/2017	IS10 On 15-June-26			Interest Rate Swap	94.15	94.5070	94.1510	94.5070	0.00
05/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.30	96.6548	96.2967	96.6548	0.00
05/01/2017	IS10 On 21-December-26			Interest Rate Swap	100.01	100.3663	100.0103	100.3663	0.00
05/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.64	99.0032	98.6386	99.0032	0.00
05/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
05/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
05/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
05/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
05/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
05/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
05/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
05/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
05/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
05/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
05/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
05/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/01/2017	R023 On 02-February-17			Bond Future	8.57	99.3172	8.5666	99.3172	18,877.00
05/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1561	1	1561	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
05/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1526	1	1526	1	0.00
05/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1492	1	1492	1	0.00
05/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	250	0	250	0	0.00
05/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	260	0	260	0	0.00
05/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	240	0	240	0	0.00
05/01/2017	R023 On 04-May-17			Bond Future	8.61	97.2965	8.6062	97.2965	0.00
05/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1402	1	1402	1	0.00
05/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1446	1	1446	1	0.00
05/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1424	1	1424	1	0.00
05/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1473	2	1473	2	0.00
05/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1429	2	1429	2	0.00
05/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1451	2	1451	2	0.00
05/01/2017	R023 On 03-August-17			Bond Future	8.63	99.2274	8.6344	99.2274	0.00
05/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1768	2	1768	2	0.00
05/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1810	2	1810	2	0.00
05/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1789	2	1789	2	0.00
05/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1999	2	1999	2	0.00
05/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1978	2	1978	2	0.00
05/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1956	2	1956	2	0.00
05/01/2017	R035 On 02-February-17			Bond Future	9.57	97.4308	9.5731	97.4308	7,194.00
05/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	515	1	515	1	0.00
05/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	433	1	433	1	0.00
05/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	597	1	597	1	0.00
05/01/2017	R035 On 04-May-17			Bond Future	9.62	94.8031	9.6228	94.8031	0.00
05/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	751	1	751	1	0.00
05/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	670	1	670	1	0.00
05/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	588	1	588	1	0.00
05/01/2017	R035 On 03-August-17			Bond Future	9.67	96.6845	9.6669	96.6845	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
05/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	1342	2	1342	2	0.00
05/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	1179	2	1179	2	0.00
05/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	1261	2	1261	2	0.00
05/01/2017	R186 On 02-February-17			Bond Future	8.87	111.5091	8.8702	111.5091	116,516.00
05/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4344	4	4344	4	0.00
05/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1121	1	1121	1	0.00
05/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3738	3	3738	3	0.00
05/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	864	1	864	1	0.00
05/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1419	1	1419	1	0.00
05/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1714	1	1714	1	0.00
05/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	138	0	138	0	500.00
05/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	12	0	12	0	7,000.00
05/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	418	0	418	0	7,000.00
05/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	924	1	924	1	0.00
05/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	189	0	189	0	750.00
05/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	894	1	894	1	0.00
05/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1228	1	1228	1	0.00
05/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2088	2	2088	2	0.00
05/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	454	0	454	0	500.00
05/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1423	2	1423	2	0.00
05/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	868	1	868	1	2,546.00
05/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	681	1	681	1	500.00
05/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3685	4	3685	4	0.00
05/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	2316	3	2316	3	0.00
05/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	140	0	140	0	750.00
05/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	86	0	86	0	13,500.00
05/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	1122	1	1122	1	500.00
05/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	2210	3	2210	3	0.00
05/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	1343	2	1343	2	0.00
05/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	508	1	508	1	2,546.00
05/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	6283	7	6283	7	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
05/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	1022	1	1022	1	750.00
05/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1383	2	1383	2	0.00
05/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	3303	4	3303	4	0.00
05/01/2017	R186 On 04-May-17			Bond Future	8.91	113.6553	8.9145	113.6553	0.00
05/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2285	2	2285	2	0.00
05/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2218	2	2218	2	0.00
05/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2251	2	2251	2	0.00
05/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2384	3	2384	3	0.00
05/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2350	3	2350	3	0.00
05/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2316	3	2316	3	0.00
05/01/2017	R186 On 03-August-17			Bond Future	8.95	110.6060	8.9505	110.6060	0.00
05/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2952	3	2952	3	0.00
05/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3017	3	3017	3	0.00
05/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2984	3	2984	3	0.00
05/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	3222	3	3222	3	0.00
05/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	3188	3	3188	3	0.00
05/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	3154	3	3154	3	0.00
05/01/2017	R197 On 02-February-17			Bond Future	294.62	294.9680	294.6248	294.9680	1,246.00
05/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7955	8	7955	8	0.00
05/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7965	8	7965	8	0.00
05/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7945	8	7945	8	0.00
05/01/2017	R197 On 04-May-17			Bond Future	300.31	300.6633	300.3118	300.6633	0.00
05/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8278	8	8278	8	0.00
05/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8288	8	8288	8	0.00
05/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8268	8	8268	8	0.00
05/01/2017	R197 On 03-August-17			Bond Future	299.38	299.7441	299.3800	299.7441	0.00
05/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8670	8	8670	8	0.00
05/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8690	8	8690	8	0.00
05/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8680	8	8680	8	0.00
05/01/2017	R202 On 02-February-17			Bond Future	242.21	242.8442	242.2091	242.8442	36,359.00
05/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	9521	9	9521	9	0.00
05/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	9531	9	9531	9	0.00
05/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	9511	9	9511	9	0.00
05/01/2017	R202 On 04-May-17			Bond Future	246.88	247.5329	246.8844	247.5329	0.00
05/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9826	9	9826	9	0.00
05/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9836	9	9836	9	0.00
05/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9846	9	9846	9	0.00
05/01/2017	R202 On 03-August-17			Bond Future	248.13	248.7930	248.1266	248.7930	0.00
05/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	10233	10	10233	10	0.00
05/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	10243	10	10243	10	0.00
05/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	10223	10	10223	10	0.00
05/01/2017	R203 On 02-February-17			Bond Future	7.67	103.5885	7.6656	103.5885	27,216.00
05/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	80	0	80	0	0.00
05/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	83	0	83	0	0.00
05/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	87	0	87	0	0.00
05/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	58	0	58	0	0.00
05/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	60	0	60	0	0.00
05/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	55	0	55	0	0.00
05/01/2017	R203 On 04-May-17			Bond Future	7.46	101.4095	7.4623	101.4095	0.00
05/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	22	0	22	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
05/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	23	0	23	0	0.00
05/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	22	0	22	0	0.00
05/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	212	0	212	0	0.00
05/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	209	0	209	0	0.00
05/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	215	0	215	0	0.00
05/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
05/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	50	0	50	0	0.00
05/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	51	0	0.00
05/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
05/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	27	0	27	0	0.00
05/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
05/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	28	0	28	0	0.00
05/01/2017	R204 On 02-February-17			Bond Future	7.87	101.1408	7.8725	101.1408	30,150.00
05/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	720	1	720	1	0.00
05/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	751	1	751	1	0.00
05/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	736	1	736	1	0.00
05/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	27	0	27	0	0.00
05/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	25	0	25	0	0.00
05/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	23	0	23	0	0.00
05/01/2017	R204 On 04-May-17			Bond Future	7.89	103.0874	7.8894	103.0874	0.00
05/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	402	0	402	0	0.00
05/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	418	0	418	0	0.00
05/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	410	0	410	0	0.00
05/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	379	0	379	0	0.00
05/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	372	0	372	0	0.00
05/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	387	0	387	0	0.00
05/01/2017	R204 On 03-August-17			Bond Future	7.86	101.0914	7.8618	101.0914	0.00
05/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	410	0	410	0	0.00
05/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	416	0	416	0	0.00
05/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	422	0	422	0	0.00
05/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	553	1	553	1	0.00
05/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	546	1	546	1	0.00
05/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	540	1	540	1	0.00
05/01/2017	R207 On 02-February-17			Bond Future	8.05	98.2295	8.0488	98.2295	74,783.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2158	2	2158	2	62.00
05/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2917	3	2917	3	0.00
05/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	2966	3	2966	3	0.00
05/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2942	3	2942	3	0.00
05/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
05/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
05/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	2	0	2	0	0.00
05/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
05/01/2017	R207 On 04-May-17			Bond Future	8.08	100.1201	8.0821	100.1201	0.00
05/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	796	1	796	1	0.00
05/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	823	1	823	1	0.00
05/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	809	1	809	1	0.00
05/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	520	1	520	1	0.00
05/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	500	1	500	1	0.00
05/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	510	1	510	1	0.00
05/01/2017	R207 On 03-August-17			Bond Future	8.09	98.4629	8.0917	98.4629	0.00
05/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	950	1	950	1	51.00
05/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1219	1	1219	1	0.00
05/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1205	1	1205	1	0.00
05/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1233	1	1233	1	0.00
05/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	568	1	568	1	0.00
05/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	552	1	552	1	0.00
05/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	740	1	740	1	0.00
05/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	560	1	560	1	0.00
05/01/2017	R208 On 02-February-17			Bond Future	8.21	97.1378	8.2083	97.1378	29,322.00
05/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1503	1	1503	1	0.00
05/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1474	1	1474	1	0.00
05/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1532	1	1532	1	0.00
05/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	68	0	68	0	0.00
05/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	71	0	71	0	0.00
05/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	75	0	75	0	0.00
05/01/2017	R208 On 04-May-17			Bond Future	8.24	95.6046	8.2393	95.6046	0.00
05/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1167	1	1167	1	0.00
05/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1204	1	1204	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
05/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1185	1	1185	1	0.00
05/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	752	1	752	1	0.00
05/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	726	1	726	1	0.00
05/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	739	1	739	1	0.00
05/01/2017	R208 On 03-August-17			Bond Future	8.25	97.5020	8.2537	97.5020	0.00
05/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1307	1	1307	1	0.00
05/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1339	1	1339	1	0.00
05/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1323	1	1323	1	0.00
05/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1154	1	1154	1	0.00
05/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1140	1	1140	1	0.00
05/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1168	1	1168	1	0.00
05/01/2017	R209 On 02-February-17			Bond Future	9.52	73.2429	9.5154	73.2429	66,471.00
05/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1230	1	1230	1	0.00
05/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1301	1	1301	1	0.00
05/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1265	1	1265	1	0.00
05/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	1130	1	1130	1	0.00
05/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	1098	1	1098	1	0.00
05/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	1066	1	1066	1	0.00
05/01/2017	R209 On 04-May-17			Bond Future	9.56	71.5019	9.5605	71.5019	0.00
05/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2127	2	2127	2	0.00
05/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2189	2	2189	2	0.00
05/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2158	2	2158	2	0.00
05/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2809	3	2809	3	0.00
05/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2772	3	2772	3	0.00
05/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2735	3	2735	3	0.00
05/01/2017	R209 On 03-August-17			Bond Future	9.60	72.9210	9.5999	72.9210	0.00
05/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2821	3	2821	3	0.00
05/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2791	3	2791	3	0.00
05/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2852	3	2852	3	0.00
05/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3864	4	3864	4	0.00
05/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3902	4	3902	4	0.00
05/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3940	4	3940	4	0.00
05/01/2017	R210 On 02-February-17			Bond Future	185.78	185.7811	185.7827	185.7811	1,779.00
05/01/2017	R210 On 02-February-17	190.84	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
05/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5057	5	5057	5	0.00
05/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5077	5	5077	5	0.00
05/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5067	5	5067	5	0.00
05/01/2017	R210 On 04-May-17			Bond Future	187.05	187.0503	187.0512	187.0503	0.00
05/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5259	5	5259	5	0.00
05/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5279	5	5279	5	0.00
05/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5269	5	5269	5	0.00
05/01/2017	R210 On 03-August-17			Bond Future	190.77	190.7733	190.7705	190.7733	0.00
05/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5520	6	5520	6	0.00
05/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5530	6	5530	6	0.00
05/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5510	6	5510	6	0.00
05/01/2017	R212 On 02-February-17			Bond Future	145.89	146.0221	145.8857	146.0221	3,380.00
05/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3404	3	3404	3	0.00
05/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3394	3	3394	3	0.00
05/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3384	3	3384	3	0.00
05/01/2017	R212 On 04-May-17			Bond Future	148.70	148.8416	148.7018	148.8416	0.00
05/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3538	3	3538	3	0.00
05/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3548	3	3548	3	0.00
05/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3528	3	3528	3	0.00
05/01/2017	R212 On 03-August-17			Bond Future	149.63	149.7723	149.6268	149.7723	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
05/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3713	4	3713	4	0.00
05/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3723	4	3723	4	0.00
05/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3733	4	3733	4	0.00
05/01/2017	R213 On 02-February-17			Bond Future	9.32	84.6878	9.3216	84.6878	50,655.00
05/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1438	1	1438	1	0.00
05/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1516	1	1516	1	0.00
05/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1476	1	1476	1	0.00
05/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	883	1	883	1	0.00
05/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	855	1	855	1	0.00
05/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	911	1	911	1	0.00
05/01/2017	R213 On 04-May-17			Bond Future	9.37	82.7661	9.3664	82.7661	0.00
05/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2310	2	2310	2	0.00
05/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2343	2	2343	2	0.00
05/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2377	2	2377	2	0.00
05/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2386	3	2386	3	0.00
05/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2353	3	2353	3	0.00
05/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2420	3	2420	3	0.00
05/01/2017	R213 On 03-August-17			Bond Future	9.41	84.4086	9.4050	84.4086	0.00
05/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2960	3	2960	3	0.00
05/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2991	3	2991	3	0.00
05/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3023	3	3023	3	0.00
05/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3422	4	3422	4	0.00
05/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3387	4	3387	4	0.00
05/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3457	4	3457	4	0.00
05/01/2017	R214 On 02-February-17			Bond Future	9.57	73.6973	9.5706	73.6973	36,737.00
05/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1634	1	1634	1	0.00
05/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1593	1	1593	1	0.00
05/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1676	1	1676	1	0.00
05/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	932	1	932	1	0.00
05/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	961	1	961	1	0.00
05/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	903	1	903	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
05/01/2017	R214 On 04-May-17			Bond Future	9.61	71.8178	9.6134	71.8178	0.00
05/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2410	2	2410	2	0.00
05/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2479	2	2479	2	0.00
05/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2445	2	2445	2	0.00
05/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2790	3	2790	3	0.00
05/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2753	3	2753	3	0.00
05/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2716	3	2716	3	0.00
05/01/2017	R214 On 03-August-17			Bond Future	9.65	73.2430	9.6511	73.2430	0.00
05/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3014	3	3014	3	0.00
05/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3046	3	3046	3	0.00
05/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3079	3	3079	3	0.00
05/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3976	4	3976	4	0.00
05/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3937	4	3937	4	0.00
05/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	4015	4	4015	4	0.00
05/01/2017	R248 On 02-February-17			Bond Future	9.63	94.6485	9.6262	94.6485	74,008.00
05/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2317	2	2317	2	0.00
05/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2427	2	2427	2	0.00
05/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2372	2	2372	2	0.00
05/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	1082	1	1082	1	0.00
05/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	1115	1	1115	1	0.00
05/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	1049	1	1049	1	0.00
05/01/2017	R248 On 04-May-17			Bond Future	9.67	92.0306	9.6706	92.0306	0.00
05/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3416	3	3416	3	0.00
05/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3372	3	3372	3	0.00
05/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3328	3	3328	3	0.00
05/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3468	4	3468	4	0.00
05/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3514	4	3514	4	0.00
05/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3422	4	3422	4	0.00
05/01/2017	R248 On 03-August-17			Bond Future	9.71	93.8570	9.7099	93.8570	0.00
05/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4024	4	4024	4	0.00
05/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4065	4	4065	4	0.00
05/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3983	4	3983	4	0.00
05/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	5289	6	5289	6	0.00
05/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	5238	6	5238	6	0.00

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05/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	5339	6	5339	6	0.00