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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
06/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	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
06/01/2017	2025 On 02-February-17			Bond Future	126.91	126.8099	126.9051	126.8099	3,231.00
06/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3085	3	3085	3	0.00
06/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3095	3	3095	3	0.00
06/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3105	3	3105	3	0.00
06/01/2017	2025 On 04-May-17			Bond Future	129.35	129.2577	129.3545	129.2577	0.00
06/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3215	3	3215	3	0.00
06/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3225	3	3225	3	0.00
06/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3205	3	3205	3	0.00
06/01/2017	2025 On 03-August-17			Bond Future	130.59	130.4944	130.5922	130.4944	0.00
06/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3368	3	3368	3	0.00
06/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3378	3	3378	3	0.00
06/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3388	3	3388	3	0.00
06/01/2017	2030 On 02-February-17			Bond Future	9.26	90.4940	9.2604	90.4940	34,278.00
06/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	206	0	206	0	0.00
06/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	345	0	345	0	0.00
06/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	276	0	276	0	0.00
06/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 04-May-17			Bond Future	9.31	92.2354	9.3101	92.2354	0.00
06/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	205	0	205	0	0.00
06/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	137	0	137	0	0.00
06/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	68	0	68	0	0.00
06/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 03-August-17			Bond Future	9.35	90.0570	9.3547	90.0570	0.00
06/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	100	0	100	0	0.00
06/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	168	0	168	0	0.00
06/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	32	0	32	0	0.00
06/01/2017	2032 On 02-February-17			Bond Future	9.42	93.3486	9.4163	93.3486	19,304.00
06/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1641	2	1641	2	0.00
06/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1730	2	1730	2	0.00
06/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1685	2	1685	2	0.00
06/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	918	1	918	1	0.00
06/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	889	1	889	1	0.00
06/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	948	1	948	1	0.00
06/01/2017	2032 On 04-May-17			Bond Future	9.47	90.9858	9.4659	90.9858	0.00
06/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2627	3	2627	3	0.00
06/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2591	2	2591	2	0.00
06/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2555	2	2555	2	0.00
06/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2708	3	2708	3	0.00
06/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2745	3	2745	3	0.00
06/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2670	3	2670	3	0.00
06/01/2017	2032 On 03-August-17			Bond Future	9.51	92.7900	9.5090	92.7900	0.00
06/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3297	3	3297	3	0.00
06/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3367	3	3367	3	0.00
06/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3332	3	3332	3	0.00
06/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3797	4	3797	4	0.00
06/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3874	4	3874	4	0.00
06/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3835	4	3835	4	0.00
06/01/2017	2033 On 02-February-17			Bond Future	105.65	105.7978	105.6543	105.7978	5,474.00
06/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	4056	4	4056	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
06/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	4066	4	4066	4	0.00
06/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	4046	4	4046	4	0.00
06/01/2017	2033 On 04-May-17			Bond Future	106.65	106.8003	106.6539	106.8003	0.00
06/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4186	4	4186	4	0.00
06/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4196	4	4196	4	0.00
06/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4176	4	4176	4	0.00
06/01/2017	2033 On 03-August-17			Bond Future	108.77	108.9240	108.7738	108.9240	0.00
06/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4346	4	4346	4	0.00
06/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4356	4	4356	4	0.00
06/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4366	4	4366	4	0.00
06/01/2017	2037 On 02-February-17			Bond Future	9.60	90.2042	9.6009	90.2042	47,873.00
06/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1674	2	1674	2	0.00
06/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1765	2	1765	2	0.00
06/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1719	2	1719	2	0.00
06/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	1195	1	1195	1	0.00
06/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	1159	1	1159	1	0.00
06/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	1124	1	1124	1	0.00
06/01/2017	2037 On 04-May-17			Bond Future	9.65	91.9400	9.6525	91.9400	0.00
06/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2742	3	2742	3	0.00
06/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2704	3	2704	3	0.00
06/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2780	3	2780	3	0.00
06/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3291	3	3291	3	0.00
06/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	3205	3	3205	3	0.00
06/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	3248	3	3248	3	0.00
06/01/2017	2037 On 03-August-17			Bond Future	9.70	89.5054	9.6999	89.5054	0.00
06/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3581	3	3581	3	0.00
06/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3545	3	3545	3	0.00
06/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3508	3	3508	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
06/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4634	5	4634	5	0.00
06/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4589	5	4589	5	0.00
06/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4545	5	4545	5	0.00
06/01/2017	2038 On 02-February-17			Bond Future	130.18	130.1810	130.1825	130.1810	22,790.00
06/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6867	7	6867	7	0.00
06/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6877	7	6877	7	0.00
06/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6887	7	6887	7	0.00
06/01/2017	2038 On 04-May-17			Bond Future	132.70	132.6940	132.6950	132.6940	0.00
06/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	7085	7	7085	7	0.00
06/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	7095	7	7095	7	0.00
06/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	7075	7	7075	7	0.00
06/01/2017	2038 On 03-August-17			Bond Future	133.83	133.8323	133.8325	133.8323	0.00
06/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7337	7	7337	7	0.00
06/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7327	7	7327	7	0.00
06/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7347	7	7347	7	0.00
06/01/2017	2040 On 02-February-17			Bond Future	9.60	94.3265	9.5953	94.3265	8,238.00
06/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1489	1	1489	1	0.00
06/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1575	1	1575	1	0.00
06/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1532	1	1532	1	0.00
06/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1624	2	1624	2	0.00
06/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1534	2	1534	2	0.00
06/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1579	2	1579	2	0.00
06/01/2017	2040 On 04-May-17			Bond Future	9.65	96.1416	9.6451	96.1416	0.00
06/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3241	3	3241	3	0.00
06/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3198	3	3198	3	0.00

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06/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3155	3	3155	3	0.00
06/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3330	4	3330	4	0.00
06/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3375	4	3375	4	0.00
06/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3286	3	3286	3	0.00
06/01/2017	2040 On 03-August-17			Bond Future	9.69	93.5399	9.6908	93.5399	0.00
06/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4079	4	4079	4	0.00
06/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4120	4	4120	4	0.00
06/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4160	4	4160	4	0.00
06/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4734	5	4734	5	0.00
06/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4687	5	4687	5	0.00
06/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4780	5	4780	5	0.00
06/01/2017	2044 On 02-February-17			Bond Future	9.61	91.6105	9.6098	91.6105	20,374.00
06/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2378	2	2378	2	0.00
06/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2323	2	2323	2	0.00
06/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2434	2	2434	2	0.00
06/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	940	1	940	1	0.00
06/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	971	1	971	1	0.00
06/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	1002	1	1002	1	0.00
06/01/2017	2044 On 04-May-17			Bond Future	9.66	93.3735	9.6579	93.3735	0.00
06/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3371	3	3371	3	0.00
06/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3415	3	3415	3	0.00
06/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3327	3	3327	3	0.00
06/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	3264	3	3264	3	0.00
06/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	3220	3	3220	3	0.00
06/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3309	3	3309	3	0.00
06/01/2017	2044 On 03-August-17			Bond Future	9.70	90.8420	9.7020	90.8420	0.00
06/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4223	4	4223	4	0.00
06/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4141	4	4141	4	0.00
06/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4182	4	4182	4	0.00
06/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4862	5	4862	5	0.00
06/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4815	5	4815	5	0.00
06/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4768	5	4768	5	0.00
06/01/2017	2046 On 02-February-17			Bond Future	131.35	131.3457	131.3470	131.3457	18,408.00
06/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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06/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5793	6	5793	6	0.00
06/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5803	6	5803	6	0.00
06/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5783	6	5783	6	0.00
06/01/2017	2046 On 04-May-17			Bond Future	132.35	132.3519	132.3531	132.3519	0.00
06/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5977	6	5977	6	0.00
06/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5987	6	5987	6	0.00
06/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5967	6	5967	6	0.00
06/01/2017	2046 On 03-August-17			Bond Future	134.98	134.9837	134.9840	134.9837	0.00
06/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6206	6	6206	6	0.00
06/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6186	6	6186	6	0.00
06/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6196	6	6196	6	0.00
06/01/2017	2050 On 02-February-17			Bond Future	137.95	138.9193	137.9541	138.9193	24,832.00
06/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7016	6	7016	6	0.00
06/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7026	6	7026	6	0.00
06/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	7006	6	7006	6	0.00
06/01/2017	2050 On 04-May-17			Bond Future	140.62	141.6008	140.6167	141.6008	0.00
06/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7223	6	7223	6	0.00
06/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7233	6	7233	6	0.00
06/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7213	6	7213	6	0.00
06/01/2017	2050 On 03-August-17			Bond Future	141.75	142.7538	141.7491	142.7538	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
06/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7471	6	7471	6	0.00
06/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7491	6	7491	6	0.00
06/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7481	6	7481	6	0.00
06/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	AL37 On 02-February-17			Index Future	514.04	513.6770	514.0410	513.6770	7.00
06/01/2017	AL37 On 04-May-17			Index Future	523.93	523.5610	523.9300	523.5610	0.00
06/01/2017	AL37 On 03-August-17			Index Future	534.31	533.9390	534.3130	533.9390	0.00
06/01/2017	AL7T On 02-February-17			Index Future	594.85	593.7070	594.8480	593.7070	2.00
06/01/2017	AL7T On 04-May-17			Index Future	606.29	605.1310	606.2930	605.1310	0.00
06/01/2017	AL7T On 03-August-17			Index Future	618.31	617.1270	618.3080	617.1270	0.00
06/01/2017	ALBI On 02-February-17			Index Future	539.73	538.5080	539.7250	538.5080	754.00
06/01/2017	ALBI On 04-May-17			Index Future	550.11	548.8700	550.1090	548.8700	0.00
06/01/2017	ALBI On 03-August-17			Index Future	561.01	559.7510	561.0100	559.7510	0.00
06/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	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
06/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2017	EL28 On 02-February-17			Bond Future	127.83	127.9508	127.8307	127.9508	0.00
06/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7269	7	7269	7	0.00
06/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7279	7	7279	7	0.00
06/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7289	7	7289	7	0.00
06/01/2017	EL28 On 04-May-17			Bond Future	128.61	128.7375	128.6149	128.7375	0.00
06/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9285	9	9285	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
06/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9295	9	9295	9	0.00
06/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9305	9	9305	9	0.00
06/01/2017	EL28 On 03-August-17			Bond Future	131.17	131.2975	131.1715	131.2975	0.00
06/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3999	4	3999	4	0.00
06/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3989	4	3989	4	0.00
06/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	4009	4	4009	4	0.00
06/01/2017	ES33 On 02-February-17			Bond Future	10.51	79.3725	10.5062	79.3725	8,849.00
06/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	532	0	532	0	0.00
06/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	595	0	595	0	0.00
06/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	658	0	658	0	0.00
06/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 04-May-17			Bond Future	10.59	77.1062	10.5867	77.1062	0.00
06/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	232	0	232	0	0.00
06/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	168	0	168	0	0.00
06/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	295	1	295	1	0.00
06/01/2017	ES33 On 03-August-17			Bond Future	10.66	78.6351	10.6613	78.6351	0.00
06/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	822	1	822	1	0.00
06/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	696	1	696	1	0.00
06/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	759	1	759	1	0.00
06/01/2017	ES42 On 02-February-17			Bond Future	10.62	83.6709	10.6245	83.6709	8,777.00
06/01/2017	ES42 On 04-May-17			Bond Future	10.70	81.0183	10.7041	81.0183	0.00
06/01/2017	ES42 On 03-August-17			Bond Future	10.78	82.6249	10.7770	82.6249	0.00
06/01/2017	GOVI On 02-February-17			GOVI	537.70	536.4940	537.7010	536.4940	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
06/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	43810	3	43810	3	0.00
06/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	43610	3	43610	3	0.00
06/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	43710	3	43710	3	0.00
06/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 04-May-17			GOVI	548.05	546.8170	548.0460	546.8170	0.00
06/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2858460	285	2858460	285	0.00
06/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2858560	285	2858560	285	0.00
06/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2858660	285	2858660	285	0.00
06/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 03-August-17			GOVI	558.91	557.6570	558.9060	557.6570	0.00
06/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
06/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	22040	3	22040	3	0.00
06/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	21840	3	21840	3	0.00
06/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	21940	3	21940	3	0.00
06/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2017	IGOV On 02-February-17			Index Future	246.42	246.5880	246.4210	246.5880	1,031.00
06/01/2017	IGOV On 04-May-17			Index Future	251.18	251.3480	251.1770	251.3480	0.00
06/01/2017	IGOV On 03-August-17			Index Future	256.17	256.3450	256.1700	256.3450	0.00
06/01/2017	ILBI On 02-February-17			Index Future	669.83	669.9700	669.8320	669.9700	157.00
06/01/2017	ILBI On 04-May-17			Index Future	682.81	682.9470	682.8060	682.9470	0.00
06/01/2017	ILBI On 03-August-17			Index Future	696.25	696.3930	696.2480	696.3930	0.00
06/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0028	100.0027	0.00
06/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6140	99.6139	99.6140	0.00
06/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6435	99.6432	99.6435	0.00
06/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.8964	99.8955	99.8964	0.00
06/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9283	99.9275	99.9283	0.00
06/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9240	99.9233	99.9240	0.00
06/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2134	99.2126	99.2134	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
06/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.88	98.8794	98.8783	98.8794	0.00
06/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.94	98.9434	98.9416	98.9434	0.00
06/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.45	99.4500	99.4500	99.4500	0.00
06/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.97	99.9655	99.9661	99.9655	0.00
06/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.81	97.8152	97.8133	97.8152	0.00
06/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.15	97.1502	97.1479	97.1502	0.00
06/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.45	96.4511	96.4484	96.4511	0.00
06/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.72	96.7258	96.7230	96.7258	0.00
06/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.98	98.9824	98.9799	98.9824	50.00
06/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.20	99.2007	99.1981	99.2007	0.00
06/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.21	98.2184	98.2148	98.2184	0.00
06/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.33	95.3353	95.3308	95.3353	0.00
06/01/2017	IS10 On 15-June-26			Interest Rate Swap	94.15	94.1510	94.1461	94.1510	0.00
06/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.29	96.2967	96.2923	96.2967	0.00
06/01/2017	IS10 On 21-December-26			Interest Rate Swap	100.01	100.0103	100.0068	100.0103	0.00
06/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.63	98.6386	98.6347	98.6386	0.00
06/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
06/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
06/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
06/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
06/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
06/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
06/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
06/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
06/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
06/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
06/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
06/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/01/2017	R023 On 02-February-17			Bond Future	8.54	99.6194	8.5406	99.6194	18,877.00
06/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1644	2	1644	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1608	2	1608	2	0.00
06/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1573	1	1573	1	0.00
06/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	214	0	214	0	0.00
06/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	223	0	223	0	0.00
06/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	205	0	205	0	0.00
06/01/2017	R023 On 04-May-17			Bond Future	8.58	97.6041	8.5788	97.6041	0.00
06/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1457	1	1457	1	0.00
06/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1502	1	1502	1	0.00
06/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1479	1	1479	1	0.00
06/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1408	1	1408	1	0.00
06/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1365	1	1365	1	0.00
06/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1386	1	1386	1	0.00
06/01/2017	R023 On 03-August-17			Bond Future	8.61	99.5392	8.6057	99.5392	0.00
06/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1824	2	1824	2	0.00
06/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1867	2	1867	2	0.00
06/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1845	2	1845	2	0.00
06/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1933	2	1933	2	0.00
06/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1912	2	1912	2	0.00
06/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1891	2	1891	2	0.00
06/01/2017	R035 On 02-February-17			Bond Future	9.54	97.9673	9.5421	97.9673	8,411.00
06/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	263	1	263	1	0.00
06/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	181	0	181	0	0.00
06/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	345	1	345	1	0.00
06/01/2017	R035 On 04-May-17			Bond Future	9.59	95.3494	9.5910	95.3494	0.00
06/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	494	1	494	1	0.00
06/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	413	1	413	1	0.00
06/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	332	1	332	1	0.00
06/01/2017	R035 On 03-August-17			Bond Future	9.63	97.2398	9.6342	97.2398	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
06/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	1081	1	1081	1	0.00
06/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	918	1	918	1	0.00
06/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	1000	1	1000	1	0.00
06/01/2017	R186 On 02-February-17			Bond Future	8.84	111.9335	8.8393	111.9335	116,516.00
06/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4540	4	4540	4	0.00
06/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1212	1	1212	1	0.00
06/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3924	4	3924	4	0.00
06/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	152	0	152	0	500.00
06/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	939	1	939	1	0.00
06/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1528	1	1528	1	0.00
06/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1838	2	1838	2	0.00
06/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	13	0	13	0	7,000.00
06/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	458	0	458	0	7,000.00
06/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1003	1	1003	1	0.00
06/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	208	0	208	0	750.00
06/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	970	1	970	1	0.00
06/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1326	1	1326	1	0.00
06/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2228	2	2228	2	0.00
06/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	498	0	498	0	500.00
06/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1283	1	1283	1	0.00
06/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	762	1	762	1	2,546.00
06/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	590	1	590	1	500.00
06/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3485	4	3485	4	0.00
06/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	2141	2	2141	2	0.00
06/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	112	0	112	0	750.00
06/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	67	0	67	0	13,500.00
06/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	999	1	999	1	500.00
06/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	2039	2	2039	2	0.00
06/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	1207	1	1207	1	0.00
06/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	433	1	433	1	2,546.00
06/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	6069	6	6069	6	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
06/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	905	1	905	1	750.00
06/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	3108	3	3108	3	0.00
06/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1245	1	1245	1	0.00
06/01/2017	R186 On 04-May-17			Bond Future	8.88	114.0873	8.8824	114.0873	0.00
06/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2388	2	2388	2	0.00
06/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2319	2	2319	2	0.00
06/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2353	2	2353	2	0.00
06/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2267	2	2267	2	0.00
06/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2233	2	2233	2	0.00
06/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2200	2	2200	2	0.00
06/01/2017	R186 On 03-August-17			Bond Future	8.92	111.0444	8.9172	111.0444	0.00
06/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3057	3	3057	3	0.00
06/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3124	3	3124	3	0.00
06/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3090	3	3090	3	0.00
06/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	3105	3	3105	3	0.00
06/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	3071	3	3071	3	0.00
06/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	3038	3	3038	3	0.00
06/01/2017	R197 On 02-February-17			Bond Future	294.71	294.6248	294.7146	294.6248	1,246.00
06/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7865	8	7865	8	0.00
06/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7875	8	7875	8	0.00
06/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7855	8	7855	8	0.00
06/01/2017	R197 On 04-May-17			Bond Future	300.40	300.3118	300.4027	300.3118	0.00
06/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8187	8	8187	8	0.00
06/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8197	8	8197	8	0.00
06/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8177	8	8177	8	0.00
06/01/2017	R197 On 03-August-17			Bond Future	299.47	299.3800	299.4706	299.3800	0.00
06/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/01/2017	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
06/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8579	9	8579	9	0.00
06/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8599	9	8599	9	0.00
06/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8589	9	8589	9	0.00
06/01/2017	R202 On 02-February-17			Bond Future	242.37	242.2091	242.3708	242.2091	36,359.00
06/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	9359	10	9359	10	0.00
06/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	9369	10	9369	10	0.00
06/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	9349	10	9349	10	0.00
06/01/2017	R202 On 04-May-17			Bond Future	247.05	246.8844	247.0490	246.8844	0.00
06/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9661	10	9661	10	0.00
06/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9671	10	9671	10	0.00
06/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9681	10	9681	10	0.00
06/01/2017	R202 On 03-August-17			Bond Future	248.29	248.1266	248.2928	248.1266	0.00
06/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	10067	10	10067	10	0.00
06/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	10077	10	10077	10	0.00
06/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	10057	10	10057	10	0.00
06/01/2017	R203 On 02-February-17			Bond Future	7.70	103.6283	7.6988	103.6283	27,216.00
06/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	69	0	69	0	0.00
06/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	72	0	72	0	0.00
06/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	75	0	75	0	0.00
06/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	65	0	65	0	0.00
06/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	68	0	68	0	0.00
06/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	62	0	62	0	0.00
06/01/2017	R203 On 04-May-17			Bond Future	7.52	101.4494	7.5189	101.4494	0.00
06/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	18	0	18	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
06/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	19	0	19	0	0.00
06/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	18	0	18	0	0.00
06/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	228	0	228	0	0.00
06/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	225	0	225	0	0.00
06/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	231	0	231	0	0.00
06/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
06/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	50	0	50	0	0.00
06/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	51	0	0.00
06/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
06/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	27	0	27	0	0.00
06/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
06/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	28	0	28	0	0.00
06/01/2017	R204 On 02-February-17			Bond Future	7.88	101.2576	7.8772	101.2576	30,150.00
06/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	711	1	711	1	0.00
06/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	742	1	742	1	0.00
06/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	727	1	727	1	0.00
06/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	26	0	26	0	0.00
06/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	24	0	24	0	0.00
06/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	22	0	22	0	0.00
06/01/2017	R204 On 04-May-17			Bond Future	7.90	103.2059	7.8950	103.2059	0.00
06/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	396	0	396	0	0.00
06/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	412	0	412	0	0.00
06/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	404	0	404	0	0.00
06/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	382	0	382	0	0.00
06/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	375	0	375	0	0.00
06/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	389	0	389	0	0.00
06/01/2017	R204 On 03-August-17			Bond Future	7.87	101.2103	7.8691	101.2103	0.00
06/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	405	0	405	0	0.00
06/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	411	0	411	0	0.00
06/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	417	0	417	0	0.00
06/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	557	1	557	1	0.00
06/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	550	1	550	1	0.00
06/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	544	1	544	1	0.00
06/01/2017	R207 On 02-February-17			Bond Future	8.04	98.4001	8.0381	98.4001	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
06/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2184	2	2184	2	62.00
06/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2945	3	2945	3	0.00
06/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	2993	3	2993	3	0.00
06/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2969	3	2969	3	0.00
06/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
06/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
06/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	2	0	2	0	0.00
06/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
06/01/2017	R207 On 04-May-17			Bond Future	8.07	100.2934	8.0704	100.2934	0.00
06/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	809	1	809	1	0.00
06/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	836	1	836	1	0.00
06/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	823	1	823	1	0.00
06/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	505	1	505	1	0.00
06/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	486	1	486	1	0.00
06/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	496	1	496	1	0.00
06/01/2017	R207 On 03-August-17			Bond Future	8.08	98.6378	8.0790	98.6378	0.00
06/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	963	1	963	1	51.00
06/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1234	1	1234	1	0.00
06/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1220	1	1220	1	0.00
06/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1248	1	1248	1	0.00
06/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	555	1	555	1	0.00
06/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	540	1	540	1	0.00
06/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	725	1	725	1	0.00
06/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	548	1	548	1	0.00
06/01/2017	R208 On 02-February-17			Bond Future	8.19	97.3614	8.1925	97.3614	29,322.00
06/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1546	2	1546	2	0.00
06/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1517	1	1517	1	0.00
06/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1576	2	1576	2	0.00
06/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	58	0	58	0	0.00
06/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	61	0	61	0	0.00
06/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	65	0	65	0	0.00
06/01/2017	R208 On 04-May-17			Bond Future	8.22	95.8320	8.2224	95.8320	0.00
06/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1194	1	1194	1	0.00
06/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1231	1	1231	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
06/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1212	1	1212	1	0.00
06/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	726	1	726	1	0.00
06/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	700	1	700	1	0.00
06/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	713	1	713	1	0.00
06/01/2017	R208 On 03-August-17			Bond Future	8.24	97.7321	8.2357	97.7321	0.00
06/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1332	1	1332	1	0.00
06/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1365	1	1365	1	0.00
06/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1349	1	1349	1	0.00
06/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1125	1	1125	1	0.00
06/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1112	1	1112	1	0.00
06/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1139	1	1139	1	0.00
06/01/2017	R209 On 02-February-17			Bond Future	9.48	73.6904	9.4795	73.6904	66,471.00
06/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1340	1	1340	1	0.00
06/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1416	1	1416	1	0.00
06/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1378	1	1378	1	0.00
06/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	996	1	996	1	0.00
06/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	966	1	966	1	0.00
06/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	937	1	937	1	0.00
06/01/2017	R209 On 04-May-17			Bond Future	9.52	71.9575	9.5237	71.9575	0.00
06/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2237	2	2237	2	0.00
06/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2301	2	2301	2	0.00
06/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2269	2	2269	2	0.00
06/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2670	3	2670	3	0.00
06/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2634	3	2634	3	0.00
06/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2598	3	2598	3	0.00
06/01/2017	R209 On 03-August-17			Bond Future	9.56	73.3843	9.5621	73.3843	0.00
06/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2934	3	2934	3	0.00
06/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2903	3	2903	3	0.00
06/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2965	3	2965	3	0.00
06/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3724	4	3724	4	0.00
06/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3762	4	3762	4	0.00
06/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3799	4	3799	4	0.00
06/01/2017	R210 On 02-February-17			Bond Future	185.61	185.7827	185.6052	185.7827	1,779.00
06/01/2017	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
06/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5235	5	5235	5	0.00
06/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5255	5	5255	5	0.00
06/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5245	5	5245	5	0.00
06/01/2017	R210 On 04-May-17			Bond Future	186.87	187.0512	186.8696	187.0512	0.00
06/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5440	5	5440	5	0.00
06/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5460	5	5460	5	0.00
06/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5450	5	5450	5	0.00
06/01/2017	R210 On 03-August-17			Bond Future	190.58	190.7705	190.5842	190.7705	0.00
06/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5706	6	5706	6	0.00
06/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5716	6	5716	6	0.00
06/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5696	6	5696	6	0.00
06/01/2017	R212 On 02-February-17			Bond Future	145.92	145.8857	145.9217	145.8857	3,380.00
06/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3368	3	3368	3	0.00
06/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3358	3	3358	3	0.00
06/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3348	3	3348	3	0.00
06/01/2017	R212 On 04-May-17			Bond Future	148.74	148.7018	148.7381	148.7018	0.00
06/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3502	4	3502	4	0.00
06/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3512	4	3512	4	0.00
06/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3492	4	3492	4	0.00
06/01/2017	R212 On 03-August-17			Bond Future	149.66	149.6268	149.6629	149.6268	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
06/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3677	4	3677	4	0.00
06/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3687	4	3687	4	0.00
06/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3697	4	3697	4	0.00
06/01/2017	R213 On 02-February-17			Bond Future	9.29	85.0993	9.2857	85.0993	50,655.00
06/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1562	1	1562	1	0.00
06/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1645	2	1645	2	0.00
06/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1603	1	1603	1	0.00
06/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	767	1	767	1	0.00
06/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	741	1	741	1	0.00
06/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	792	1	792	1	0.00
06/01/2017	R213 On 04-May-17			Bond Future	9.33	83.1851	9.3293	83.1851	0.00
06/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2428	2	2428	2	0.00
06/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2462	2	2462	2	0.00
06/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2496	2	2496	2	0.00
06/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2257	2	2257	2	0.00
06/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2225	2	2225	2	0.00
06/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2290	2	2290	2	0.00
06/01/2017	R213 On 03-August-17			Bond Future	9.37	84.8343	9.3669	84.8343	0.00
06/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3078	3	3078	3	0.00
06/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3111	3	3111	3	0.00
06/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3143	3	3143	3	0.00
06/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3289	3	3289	3	0.00
06/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3255	3	3255	3	0.00
06/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3323	3	3323	3	0.00
06/01/2017	R214 On 02-February-17			Bond Future	9.54	74.1661	9.5398	74.1661	36,737.00
06/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1747	2	1747	2	0.00
06/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1704	2	1704	2	0.00
06/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1791	2	1791	2	0.00
06/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	824	1	824	1	0.00
06/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	851	1	851	1	0.00
06/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	798	1	798	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
06/01/2017	R214 On 04-May-17			Bond Future	9.58	72.2951	9.5818	72.2951	0.00
06/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2512	2	2512	2	0.00
06/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2583	2	2583	2	0.00
06/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2547	2	2547	2	0.00
06/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2667	3	2667	3	0.00
06/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2631	3	2631	3	0.00
06/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2596	3	2596	3	0.00
06/01/2017	R214 On 03-August-17			Bond Future	9.62	73.7284	9.6186	73.7284	0.00
06/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3116	3	3116	3	0.00
06/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3149	3	3149	3	0.00
06/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3182	3	3182	3	0.00
06/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3850	4	3850	4	0.00
06/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3812	4	3812	4	0.00
06/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3889	4	3889	4	0.00
06/01/2017	R248 On 02-February-17			Bond Future	9.60	95.2459	9.5953	95.2459	74,008.00
06/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2467	2	2467	2	0.00
06/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2583	2	2583	2	0.00
06/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2525	2	2525	2	0.00
06/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	954	1	954	1	0.00
06/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	985	1	985	1	0.00
06/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	924	1	924	1	0.00
06/01/2017	R248 On 04-May-17			Bond Future	9.64	92.6390	9.6389	92.6390	0.00
06/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3552	3	3552	3	0.00
06/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3507	3	3507	3	0.00
06/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3462	3	3462	3	0.00
06/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3316	3	3316	3	0.00
06/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3361	4	3361	4	0.00
06/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3272	3	3272	3	0.00
06/01/2017	R248 On 03-August-17			Bond Future	9.68	94.4758	9.6774	94.4758	0.00
06/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4154	4	4154	4	0.00
06/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4196	4	4196	4	0.00
06/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4113	4	4113	4	0.00
06/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	5128	5	5128	5	0.00
06/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	5079	5	5079	5	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
06/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	5178	5	5178	5	0.00

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