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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	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
03/02/2017	2025 On 02-February-17			Bond Future	127.28	127.2782	127.2782	127.2782	0.00
03/02/2017	2025 On 04-May-17			Bond Future	129.91	129.7149	129.9095	129.7149	2,414.00
03/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2661	3	2661	3	0.00
03/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2651	3	2651	3	0.00
03/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2671	3	2671	3	0.00
03/02/2017	2025 On 03-August-17			Bond Future	131.09	130.9259	131.0854	130.9259	0.00
03/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	2875	3	2875	3	0.00
03/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	2895	3	2895	3	0.00
03/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	2885	3	2885	3	0.00
03/02/2017	2025 On 02-November-17			Bond Future	133.72	133.5824	133.7198	133.5824	0.00
03/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	760	1	760	1	0.00
03/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	740	1	740	1	0.00
03/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	750	1	750	1	0.00
03/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2029 On 04-May-17			Bond Future	102.31	102.3033	102.3064	102.3033	2,272.00
03/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1656	2	1656	2	0.00
03/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1636	2	1636	2	0.00
03/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1646	2	1646	2	0.00
03/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 02-February-17			Bond Future	9.24	90.8860	9.2400	90.8860	0.00
03/02/2017	2030 On 04-May-17			Bond Future	9.28	92.6203	9.2775	92.6203	32,786.00
03/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	429	0	429	0	0.00
03/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	361	0	361	0	0.00
03/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	292	0	292	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
03/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 03-August-17			Bond Future	9.33	90.4332	9.3293	90.4332	0.00
03/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	5	0	5	0	0.00
03/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	73	0	73	0	0.00
03/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	141	0	141	0	0.00
03/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 02-November-17			Bond Future	9.37	92.2635	9.3672	92.2635	0.00
03/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	115	0	115	0	0.00
03/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	48	0	48	0	0.00
03/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	183	0	183	0	0.00
03/02/2017	2032 On 02-February-17			Bond Future	9.38	93.9239	9.3750	93.9239	0.00
03/02/2017	2032 On 04-May-17			Bond Future	9.41	91.5194	9.4115	91.5194	19,095.00
03/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2375	2	2375	2	0.00
03/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2336	2	2336	2	0.00
03/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2297	2	2297	2	0.00
03/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	2052	2	2052	2	0.00
03/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	2087	2	2087	2	0.00
03/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	2018	2	2018	2	0.00
03/02/2017	2032 On 03-August-17			Bond Future	9.46	93.3176	9.4605	93.3176	0.00
03/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3043	3	3043	3	0.00
03/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3117	3	3117	3	0.00
03/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3080	3	3080	3	0.00
03/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	3194	3	3194	3	0.00
03/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	3266	3	3266	3	0.00
03/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	3230	3	3230	3	0.00
03/02/2017	2032 On 02-November-17			Bond Future	9.50	91.0463	9.5026	91.0463	0.00
03/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3788	4	3788	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
03/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3825	4	3825	4	0.00
03/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3862	4	3862	4	0.00
03/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3916	4	3916	4	0.00
03/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3951	4	3951	4	0.00
03/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3881	4	3881	4	0.00
03/02/2017	2033 On 02-February-17			Bond Future	107.70	107.6970	107.6970	107.6970	0.00
03/02/2017	2033 On 04-May-17			Bond Future	108.57	108.7184	108.5720	108.7184	5,778.00
03/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2268	2	2268	2	0.00
03/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2278	2	2278	2	0.00
03/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2258	2	2258	2	0.00
03/02/2017	2033 On 03-August-17			Bond Future	110.68	110.8610	110.6791	110.8610	0.00
03/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2441	2	2441	2	0.00
03/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2451	2	2451	2	0.00
03/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2461	2	2461	2	0.00
03/02/2017	2033 On 02-November-17			Bond Future	111.81	112.0199	111.8130	112.0199	0.00
03/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1723	2	1723	2	0.00
03/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1733	2	1733	2	0.00
03/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1743	2	1743	2	0.00
03/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2037 On 02-February-17			Bond Future	9.58	90.6252	9.5800	90.6252	0.00
03/02/2017	2037 On 04-May-17			Bond Future	9.62	92.3130	9.6240	92.3130	46,597.00
03/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2376	2	2376	2	0.00
03/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2296	2	2296	2	0.00
03/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2336	2	2336	2	0.00
03/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2653	3	2653	3	0.00
03/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2611	3	2611	3	0.00

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03/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2570	3	2570	3	0.00
03/02/2017	2037 On 03-August-17			Bond Future	9.68	89.8694	9.6775	89.8694	160.00
03/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3186	3	3186	3	0.00
03/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3148	3	3148	3	0.00
03/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3110	3	3110	3	0.00
03/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	4013	4	4013	4	0.00
03/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3970	4	3970	4	0.00
03/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	4056	4	4056	4	0.00
03/02/2017	2037 On 02-November-17			Bond Future	9.72	91.6883	9.7188	91.6883	0.00
03/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4158	4	4158	4	0.00
03/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4118	4	4118	4	0.00
03/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4198	4	4198	4	0.00
03/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4586	5	4586	5	0.00
03/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4626	5	4626	5	0.00
03/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4666	5	4666	5	0.00
03/02/2017	2038 On 02-February-17			Bond Future	133.05	133.0472	133.0472	133.0472	0.00
03/02/2017	2038 On 04-May-17			Bond Future	135.60	135.5943	135.5986	135.5943	20,533.00
03/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4181	4	4181	4	0.00
03/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4191	4	4191	4	0.00
03/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4171	4	4171	4	0.00
03/02/2017	2038 On 03-August-17			Bond Future	136.72	136.7531	136.7166	136.7531	0.00
03/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4453	4	4453	4	0.00
03/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4443	4	4443	4	0.00
03/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4463	4	4463	4	0.00
03/02/2017	2038 On 02-November-17			Bond Future	139.46	139.5279	139.4642	139.5279	0.00
03/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2664	3	2664	3	0.00
03/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2644	3	2644	3	0.00
03/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2654	3	2654	3	0.00

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03/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2040 On 02-February-17			Bond Future	9.60	94.6447	9.6000	94.6447	0.00
03/02/2017	2040 On 04-May-17			Bond Future	9.63	96.4955	9.6325	96.4955	9,025.00
03/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2697	3	2697	3	0.00
03/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2741	3	2741	3	0.00
03/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2653	3	2653	3	0.00
03/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2719	3	2719	3	0.00
03/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2763	3	2763	3	0.00
03/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2676	3	2676	3	0.00
03/02/2017	2040 On 03-August-17			Bond Future	9.68	93.8837	9.6846	93.8837	0.00
03/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3589	4	3589	4	0.00
03/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3674	4	3674	4	0.00
03/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3631	4	3631	4	0.00
03/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	4191	4	4191	4	0.00
03/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	4147	4	4147	4	0.00
03/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4236	4	4236	4	0.00
03/02/2017	2040 On 02-November-17			Bond Future	9.72	95.7839	9.7248	95.7839	0.00
03/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4533	5	4533	5	0.00
03/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4575	5	4575	5	0.00
03/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4490	4	4490	4	0.00
03/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	5046	5	5046	5	0.00
03/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	5089	5	5089	5	0.00
03/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	5133	5	5133	5	0.00
03/02/2017	2044 On 02-February-17			Bond Future	9.63	91.7941	9.6250	91.7941	0.00
03/02/2017	2044 On 04-May-17			Bond Future	9.66	93.5458	9.6560	93.5458	19,116.00
03/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2821	3	2821	3	0.00
03/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2776	3	2776	3	0.00
03/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2866	3	2866	3	0.00
03/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2698	3	2698	3	0.00
03/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2655	3	2655	3	0.00
03/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2741	3	2741	3	0.00
03/02/2017	2044 On 03-August-17			Bond Future	9.71	91.0011	9.7065	91.0011	0.00

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03/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3692	4	3692	4	0.00
03/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3608	4	3608	4	0.00
03/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3650	4	3650	4	0.00
03/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4368	4	4368	4	0.00
03/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4322	4	4322	4	0.00
03/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4276	4	4276	4	0.00
03/02/2017	2044 On 02-November-17			Bond Future	9.75	92.8431	9.7455	92.8431	0.00
03/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4532	4	4532	4	0.00
03/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4617	5	4617	5	0.00
03/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4574	5	4574	5	0.00
03/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5233	5	5233	5	0.00
03/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5188	5	5188	5	0.00
03/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5278	5	5278	5	0.00
03/02/2017	2046 On 02-February-17			Bond Future	133.56	133.5613	133.5613	133.5613	0.00
03/02/2017	2046 On 04-May-17			Bond Future	134.88	134.5884	134.8776	134.5884	19,696.00
03/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	3452	4	3452	4	0.00
03/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	3462	4	3462	4	0.00
03/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	3442	4	3442	4	0.00
03/02/2017	2046 On 03-August-17			Bond Future	137.50	137.2409	137.4951	137.2409	0.00
03/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	3695	4	3695	4	0.00
03/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	3675	4	3675	4	0.00
03/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	3685	4	3685	4	0.00
03/02/2017	2046 On 02-November-17			Bond Future	138.65	138.4210	138.6540	138.4210	0.00
03/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	2354	2	2354	2	0.00
03/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	2334	2	2334	2	0.00
03/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	2344	2	2344	2	0.00
03/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2046 On 02-November-17	136.32	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
03/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 02-February-17			Bond Future	142.20	142.2024	142.2024	142.2024	0.00
03/02/2017	2050 On 04-May-17			Bond Future	144.93	144.9247	144.9294	144.9247	24,079.00
03/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2911	3	2911	3	0.00
03/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2901	3	2901	3	0.00
03/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2921	3	2921	3	0.00
03/02/2017	2050 On 03-August-17			Bond Future	146.06	146.1021	146.0634	146.1021	0.00
03/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3157	3	3157	3	0.00
03/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3177	3	3177	3	0.00
03/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3167	3	3167	3	0.00
03/02/2017	2050 On 02-November-17			Bond Future	149.00	149.0665	148.9986	149.0665	0.00
03/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4349	4	4349	4	0.00
03/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4329	4	4329	4	0.00
03/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4339	4	4339	4	0.00
03/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
03/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
03/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	AL37 On 04-May-17			Index Future	524.91	524.5670	524.9130	524.5670	1.00
03/02/2017	AL37 On 03-August-17			Index Future	535.00	534.8730	534.9990	534.8730	0.00
03/02/2017	AL37 On 02-November-17			Index Future	545.69	545.6940	545.6880	545.6940	0.00
03/02/2017	AL7T On 04-May-17			Index Future	606.88	606.2180	606.8780	606.2180	0.00
03/02/2017	AL7T On 03-August-17			Index Future	618.54	618.1280	618.5390	618.1280	0.00
03/02/2017	AL7T On 02-November-17			Index Future	630.90	630.6340	630.8970	630.6340	0.00
03/02/2017	ALBI On 04-May-17			Index Future	550.95	550.2970	550.9450	550.2970	553.00
03/02/2017	ALBI On 03-August-17			Index Future	561.53	561.1090	561.5310	561.1090	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
03/02/2017	ALBI On 02-November-17			Index Future	572.75	572.4610	572.7500	572.4610	0.00
03/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	C446 On 31-March-46			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
03/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2017	EL28 On 02-February-17			Bond Future	128.89	128.8852	128.8852	128.8852	0.00
03/02/2017	EL28 On 04-May-17			Bond Future	130.05	129.6631	130.0495	129.6631	0.00
03/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7851	8	7851	8	0.00
03/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7871	8	7871	8	0.00
03/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7861	8	7861	8	0.00
03/02/2017	EL28 On 03-August-17			Bond Future	132.57	132.2186	132.5734	132.2186	0.00
03/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2597	3	2597	3	0.00
03/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2587	3	2587	3	0.00
03/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2607	3	2607	3	0.00
03/02/2017	EL28 On 02-November-17			Bond Future	133.47	133.1342	133.4706	133.1342	0.00
03/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
03/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	399	1	399	1	0.00
03/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	409	1	409	1	0.00
03/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	419	1	419	1	0.00
03/02/2017	ES33 On 02-February-17			Bond Future	10.50	79.6754	10.4950	79.6754	0.00
03/02/2017	ES33 On 04-May-17			Bond Future	10.56	77.4026	10.5577	77.4026	9,466.00
03/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	14	0	14	0	0.00
03/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	49	0	49	0	0.00
03/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	112	0	112	0	0.00
03/02/2017	ES33 On 04-May-17	10.56	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
03/02/2017	ES33 On 03-August-17			Bond Future	10.64	78.9235	10.6389	78.9235	0.00
03/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	683	1	683	1	0.00
03/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	620	1	620	1	0.00
03/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	557	1	557	1	0.00
03/02/2017	ES33 On 02-November-17			Bond Future	10.72	76.7266	10.7164	76.7266	0.00
03/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
03/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	286	0	286	0	0.00
03/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	224	0	224	0	0.00
03/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	348	0	348	0	0.00
03/02/2017	ES42 On 02-February-17			Bond Future	10.64	83.8225	10.6350	83.8225	0.00
03/02/2017	ES42 On 04-May-17			Bond Future	10.70	81.1969	10.6974	81.1969	8,777.00
03/02/2017	ES42 On 03-August-17			Bond Future	10.78	82.7926	10.7769	82.7926	0.00
03/02/2017	ES42 On 02-November-17			Bond Future	10.85	80.2057	10.8520	80.2057	0.00
03/02/2017	GOVI On 04-May-17			GOVI	548.77	548.1280	548.7730	548.1280	392.00
03/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2865830	286	2865830	286	0.00
03/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2865730	286	2865730	286	0.00
03/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2865930	286	2865930	286	0.00
03/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 03-August-17			GOVI	559.32	558.8970	559.3180	558.8970	0.00
03/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	17820	2	17820	2	0.00
03/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	17720	2	17720	2	0.00
03/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	17920	2	17920	2	0.00
03/02/2017	GOVI On 02-November-17			GOVI	570.49	570.2040	570.4930	570.2040	0.00
03/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	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
03/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
03/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	19570	2	19570	2	0.00
03/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	19670	2	19670	2	0.00
03/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	19470	2	19470	2	0.00
03/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2017	IGOV On 04-May-17			Index Future	254.52	254.2420	254.5200	254.2420	922.00
03/02/2017	IGOV On 03-August-17			Index Future	259.46	259.2520	259.4590	259.2520	412.00
03/02/2017	IGOV On 02-November-17			Index Future	264.67	264.5120	264.6730	264.5120	0.00
03/02/2017	ILBI On 04-May-17			Index Future	688.31	688.7920	688.3070	688.7920	0.00
03/02/2017	ILBI On 03-August-17			Index Future	701.36	702.3540	701.3580	702.3540	0.00
03/02/2017	ILBI On 02-November-17			Index Future	715.51	716.1640	715.5130	716.1640	0.00
03/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00
03/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6163	99.6142	99.6163	0.00
03/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6512	99.6478	99.6512	0.00
03/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9156	99.9100	99.9156	0.00
03/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.95	99.9576	99.9509	99.9576	0.00
03/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9433	99.9377	99.9433	0.00
03/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2415	99.2346	99.2415	0.00
03/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.90	98.9098	98.9002	98.9098	0.00
03/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9770	98.9657	98.9770	0.00
03/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.47	99.4800	99.4700	99.4800	0.00
03/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.98	99.9922	99.9823	99.9922	0.00
03/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.80	97.8653	97.8004	97.8653	0.00
03/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.13	97.1992	97.1270	97.1992	0.00
03/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.42	96.4998	96.4199	96.4998	0.00
03/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.69	96.7793	96.6925	96.7793	0.00
03/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.96	99.0463	98.9557	99.0463	50.00
03/02/2017	IS05 On 15-March-22			Interest Rate Swap	99.17	99.2615	99.1684	99.2615	0.00
03/02/2017	IS10 On 17-December-25			Interest Rate Swap	98.00	98.1317	97.9990	98.1317	0.00
03/02/2017	IS10 On 16-March-26			Interest Rate Swap	95.09	95.2263	95.0874	95.2263	0.00
03/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.89	94.0336	93.8884	94.0336	0.00
03/02/2017	IS10 On 21-September-26			Interest Rate Swap	96.04	96.1932	96.0443	96.1932	0.00
03/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.78	99.9303	99.7803	99.9303	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
03/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.40	98.5552	98.3999	98.5552	0.00
03/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
03/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	1,000.00
03/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
03/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
03/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
03/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
03/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.47	92.5100	7.4700	92.5100	0.00
03/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
03/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
03/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
03/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
03/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
03/02/2017	R023 On 02-February-17			Bond Future	8.46	100.1278	8.4550	100.1278	0.00
03/02/2017	R023 On 04-May-17			Bond Future	8.47	98.1066	8.4747	98.1066	19,210.00
03/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1458	1	1458	1	0.00
03/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1510	1	1510	1	0.00
03/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1484	1	1484	1	0.00
03/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	949	1	949	1	0.00
03/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	931	1	931	1	0.00
03/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	913	1	913	1	0.00
03/02/2017	R023 On 03-August-17			Bond Future	8.51	100.0343	8.5096	100.0343	0.00
03/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1796	2	1796	2	0.00
03/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1843	2	1843	2	0.00
03/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1819	2	1819	2	0.00
03/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1496	2	1496	2	0.00
03/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1477	1	1477	1	0.00
03/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1458	1	1458	1	0.00
03/02/2017	R023 On 02-November-17			Bond Future	8.54	98.1251	8.5354	98.1251	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
03/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1959	2	1959	2	0.00
03/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	1981	2	1981	2	0.00
03/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2003	2	2003	2	0.00
03/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1838	2	1838	2	0.00
03/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1819	2	1819	2	0.00
03/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1858	2	1858	2	0.00
03/02/2017	R035 On 02-February-17			Bond Future	9.52	98.4411	9.5150	98.4411	0.00
03/02/2017	R035 On 04-May-17			Bond Future	9.55	95.8170	9.5459	95.8170	7,952.00
03/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	34	0	34	0	0.00
03/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	129	0	129	0	0.00
03/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	48	0	48	0	0.00
03/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 03-August-17			Bond Future	9.59	97.6997	9.5949	97.6997	0.00
03/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	766	1	766	1	0.00
03/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	604	1	604	1	0.00
03/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	685	1	685	1	0.00
03/02/2017	R035 On 02-November-17			Bond Future	9.64	95.1724	9.6394	95.1724	0.00
03/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	234	0	234	0	0.00
03/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	314	0	314	0	0.00
03/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	393	0	393	0	0.00
03/02/2017	R186 On 02-February-17			Bond Future	8.84	112.1438	8.8400	112.1438	0.00
03/02/2017	R186 On 04-May-17			Bond Future	8.87	114.2838	8.8674	114.2838	117,672.00
03/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3232	3	3232	3	0.00
03/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1961	2	1961	2	0.00
03/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2144	2	2144	2	0.00
03/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1351	0	1351	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2033	2	2033	2	0.00
03/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2297	2	2297	2	0.00
03/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	743	1	743	1	500.00
03/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1997	2	1997	2	0.00
03/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1532	2	1532	2	0.00
03/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	994	1	994	1	5,709.00
03/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1807	2	1807	2	0.00
03/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1650	2	1650	2	500.00
03/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3712	4	3712	4	0.00
03/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1775	2	1775	2	0.00
03/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2501	0	2501	0	0.00
03/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1743	2	1743	2	0.00
03/02/2017	R186 On 03-August-17			Bond Future	8.91	111.2250	8.9117	111.2250	0.00
03/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5095	5	5095	5	0.00
03/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4423	4	4423	4	0.00
03/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2694	3	2694	3	0.00
03/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2764	3	2764	3	0.00
03/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2492	2	2492	2	0.00
03/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2729	3	2729	3	0.00
03/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1548	2	1548	2	750.00
03/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1260	1	1260	1	6,500.00
03/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2706	3	2706	3	0.00
03/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2642	3	2642	3	0.00
03/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2905	3	2905	3	750.00
03/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2674	3	2674	3	0.00
03/02/2017	R186 On 02-November-17			Bond Future	8.94	113.4759	8.9445	113.4759	0.00
03/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3078	3	3078	3	0.00
03/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3111	3	3111	3	0.00
03/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3144	3	3144	3	0.00
03/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3468	4	3468	4	0.00
03/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3435	3	3435	3	0.00
03/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3500	4	3500	4	0.00
03/02/2017	R197 On 02-February-17			Bond Future	295.49	295.4924	295.4924	295.4924	0.00
03/02/2017	R197 On 04-May-17			Bond Future	301.68	301.1495	301.6833	301.1495	1,063.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6907	7	6907	7	0.00
03/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6917	7	6917	7	0.00
03/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6897	7	6897	7	0.00
03/02/2017	R197 On 03-August-17			Bond Future	300.58	300.1304	300.5847	300.1304	0.00
03/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7465	8	7465	8	0.00
03/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7485	8	7485	8	0.00
03/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7475	8	7475	8	0.00
03/02/2017	R197 On 02-November-17			Bond Future	306.63	306.2204	306.6258	306.2204	0.00
03/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1456	1	1456	1	0.00
03/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1466	1	1466	1	0.00
03/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1476	1	1476	1	0.00
03/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 02-February-17			Bond Future	246.06	246.0563	246.0563	246.0563	0.00
03/02/2017	R202 On 04-May-17			Bond Future	250.77	250.7672	250.7749	250.7672	33,867.00
03/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	5935	6	5935	6	0.00
03/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	5945	6	5945	6	0.00
03/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	5955	6	5955	6	0.00
03/02/2017	R202 On 03-August-17			Bond Future	251.95	252.0155	251.9484	252.0155	0.00
03/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	6412	6	6412	6	0.00
03/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	6422	6	6422	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
03/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	6402	6	6402	6	0.00
03/02/2017	R202 On 02-November-17			Bond Future	257.01	257.1288	257.0119	257.1288	0.00
03/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	3122	3	3122	3	0.00
03/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	3112	3	3112	3	0.00
03/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	3102	3	3102	3	0.00
03/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R203 On 02-February-17			Bond Future	7.69	103.6142	7.6900	103.6142	0.00
03/02/2017	R203 On 04-May-17			Bond Future	7.53	101.4218	7.5281	101.4218	31,101.00
03/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	4	0	4	0	0.00
03/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	4	0	4	0	0.00
03/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	4	0	4	0	0.00
03/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	217	0	217	0	0.00
03/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	213	0	213	0	0.00
03/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	220	0	220	0	0.00
03/02/2017	R203 On 03-August-17			Bond Future	6.97	103.6219	6.9662	103.6219	0.00
03/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	222	0	222	0	0.00
03/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	223	0	223	0	0.00
03/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	224	0	224	0	0.00
03/02/2017	R204 On 02-February-17			Bond Future	7.82	101.3474	7.8200	101.3474	0.00
03/02/2017	R204 On 04-May-17			Bond Future	7.80	103.2901	7.8048	103.2901	29,125.00
03/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	345	0	345	0	0.00
03/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	363	0	363	0	0.00
03/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	354	0	354	0	0.00
03/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	196	0	196	0	0.00
03/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	191	0	191	0	0.00
03/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	202	0	202	0	0.00
03/02/2017	R204 On 03-August-17			Bond Future	7.81	101.2782	7.8094	101.2782	0.00
03/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	336	0	336	0	0.00
03/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	342	0	342	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
03/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	349	0	349	0	0.00
03/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	412	0	412	0	0.00
03/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	406	0	406	0	0.00
03/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	399	0	399	0	0.00
03/02/2017	R204 On 02-November-17			Bond Future	7.74	103.3278	7.7369	103.3278	0.00
03/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	404	0	404	0	0.00
03/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	393	0	393	0	0.00
03/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	398	0	398	0	0.00
03/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	389	0	389	0	0.00
03/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	384	0	384	0	0.00
03/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	380	0	380	0	0.00
03/02/2017	R207 On 02-February-17			Bond Future	7.97	98.6003	7.9700	98.6003	0.00
03/02/2017	R207 On 04-May-17			Bond Future	7.98	100.4689	7.9762	100.4689	79,363.00
03/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	768	1	768	1	0.00
03/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	801	1	801	1	0.00
03/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	784	1	784	1	0.00
03/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	229	0	229	0	0.00
03/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	244	0	244	0	0.00
03/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	236	0	236	0	0.00
03/02/2017	R207 On 03-August-17			Bond Future	8.00	98.7992	8.0021	98.7992	0.00
03/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	878	1	878	1	51.00
03/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1177	1	1177	1	0.00
03/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1162	1	1162	1	0.00
03/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1192	1	1192	1	0.00
03/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	331	0	331	0	0.00
03/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	319	0	319	0	0.00
03/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	475	0	475	0	0.00
03/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	325	0	325	0	0.00
03/02/2017	R207 On 02-November-17			Bond Future	7.98	100.7986	7.9821	100.7986	0.00
03/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	792	1	792	1	0.00
03/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	814	1	814	1	0.00
03/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	803	1	803	1	0.00
03/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	690	1	690	1	0.00
03/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	681	1	681	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
03/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	699	1	699	1	0.00
03/02/2017	R208 On 02-February-17			Bond Future	8.15	97.5569	8.1500	97.5569	0.00
03/02/2017	R208 On 04-May-17			Bond Future	8.17	96.0160	8.1653	96.0160	21,493.00
03/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1083	1	1083	1	0.00
03/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1125	1	1125	1	0.00
03/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1104	1	1104	1	0.00
03/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	434	0	434	0	0.00
03/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	412	0	412	0	0.00
03/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	423	0	423	0	0.00
03/02/2017	R208 On 03-August-17			Bond Future	8.19	97.9026	8.1934	97.9026	0.00
03/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1202	1	1202	1	0.00
03/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1236	1	1236	1	0.00
03/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1219	1	1219	1	0.00
03/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	869	1	869	1	0.00
03/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	856	1	856	1	0.00
03/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	881	1	881	1	0.00
03/02/2017	R208 On 02-November-17			Bond Future	8.20	96.4803	8.2012	96.4803	0.00
03/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1159	1	1159	1	0.00
03/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1188	1	1188	1	0.00
03/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1173	1	1173	1	0.00
03/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1205	1	1205	1	0.00
03/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1191	1	1191	1	0.00
03/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1219	1	1219	1	0.00
03/02/2017	R209 On 02-February-17			Bond Future	9.49	73.8973	9.4850	73.8973	0.00
03/02/2017	R209 On 04-May-17			Bond Future	9.51	72.1570	9.5119	72.1570	59,170.00
03/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	594	1	594	1	1,130.00
03/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2454	2	2454	2	0.00
03/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1853	2	1853	2	0.00
03/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1456	1	1456	1	0.00
03/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1886	2	1886	2	0.00
03/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1920	2	1920	2	0.00
03/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1660	2	1660	2	1,130.00
03/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4711	5	4711	5	0.00
03/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	2207	2	2207	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
03/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2706	3	2706	3	1,130.00
03/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	2172	2	2172	2	0.00
03/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	2137	2	2137	2	0.00
03/02/2017	R209 On 03-August-17			Bond Future	9.56	73.5748	9.5565	73.5748	0.00
03/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2562	3	2562	3	0.00
03/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2530	2	2530	2	0.00
03/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2593	3	2593	3	0.00
03/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3351	3	3351	3	0.00
03/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3315	3	3315	3	0.00
03/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3388	3	3388	3	0.00
03/02/2017	R209 On 02-November-17			Bond Future	9.59	71.9123	9.5949	71.9123	0.00
03/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3396	3	3396	3	0.00
03/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3330	3	3330	3	0.00
03/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3363	3	3363	3	0.00
03/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3763	4	3763	4	0.00
03/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3832	4	3832	4	0.00
03/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3798	4	3798	4	0.00
03/02/2017	R210 On 02-February-17			Bond Future	187.04	187.0396	187.0396	187.0396	0.00
03/02/2017	R210 On 04-May-17			Bond Future	188.86	188.3012	188.8572	188.3012	1,698.00
03/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3453	4	3453	4	0.00
03/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3473	4	3473	4	0.00
03/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3463	4	3463	4	0.00
03/02/2017	R210 On 03-August-17			Bond Future	192.52	192.0122	192.5225	192.0122	0.00
03/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3768	4	3768	4	0.00
03/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3778	4	3778	4	0.00
03/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3758	4	3758	4	0.00
03/02/2017	R210 On 02-November-17			Bond Future	193.96	193.4760	193.9594	193.4760	0.00
03/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1889	1	1889	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
03/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1879	1	1879	1	0.00
03/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1869	1	1869	1	0.00
03/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 02-February-17			Bond Future	146.30	146.2978	146.2978	146.2978	0.00
03/02/2017	R212 On 04-May-17			Bond Future	149.31	149.0986	149.3113	149.0986	3,258.00
03/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2929	3	2929	3	0.00
03/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2919	3	2919	3	0.00
03/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2939	3	2939	3	0.00
03/02/2017	R212 On 03-August-17			Bond Future	150.16	149.9871	150.1592	149.9871	0.00
03/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3181	3	3181	3	0.00
03/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3191	3	3191	3	0.00
03/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3201	3	3201	3	0.00
03/02/2017	R212 On 02-November-17			Bond Future	153.18	153.0305	153.1770	153.0305	0.00
03/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	767	1	767	1	0.00
03/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	757	1	757	1	0.00
03/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	777	1	777	1	0.00
03/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
03/02/2017	R213 On 02-February-17			Bond Future	9.27	85.4824	9.2650	85.4824	0.00
03/02/2017	R213 On 04-May-17			Bond Future	9.30	83.5276	9.2963	83.5276	44,842.00
03/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2125	2	2125	2	0.00
03/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2197	2	2197	2	0.00
03/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2161	2	2161	2	0.00
03/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1734	2	1734	2	0.00
03/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1704	2	1704	2	0.00

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03/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1765	2	1765	2	0.00
03/02/2017	R213 On 03-August-17			Bond Future	9.34	85.1688	9.3404	85.1688	0.00
03/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2769	3	2769	3	0.00
03/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2803	3	2803	3	0.00
03/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2837	3	2837	3	0.00
03/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2806	3	2806	3	0.00
03/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2774	3	2774	3	0.00
03/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2839	3	2839	3	0.00
03/02/2017	R213 On 02-November-17			Bond Future	9.38	83.3395	9.3797	83.3395	0.00
03/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3389	3	3389	3	0.00
03/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3323	3	3323	3	0.00
03/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3356	3	3356	3	0.00
03/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3584	4	3584	4	0.00
03/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3551	4	3551	4	0.00
03/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3519	4	3519	4	0.00
03/02/2017	R214 On 02-February-17			Bond Future	9.56	74.2416	9.5600	74.2416	0.00
03/02/2017	R214 On 04-May-17			Bond Future	9.58	72.3970	9.5850	72.3970	34,273.00
03/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2030	2	2030	2	0.00
03/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2101	2	2101	2	0.00
03/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2065	2	2065	2	0.00
03/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2208	2	2208	2	0.00
03/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	2172	2	2172	2	0.00
03/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	2136	2	2136	2	0.00
03/02/2017	R214 On 03-August-17			Bond Future	9.63	73.8196	9.6281	73.8196	0.00
03/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2664	3	2664	3	0.00
03/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2697	3	2697	3	0.00
03/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2731	3	2731	3	0.00
03/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3465	4	3465	4	0.00
03/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3427	3	3427	3	0.00
03/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3504	4	3504	4	0.00
03/02/2017	R214 On 02-November-17			Bond Future	9.67	72.0144	9.6671	72.0144	0.00
03/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3492	3	3492	3	0.00
03/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3561	4	3561	4	0.00
03/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3526	4	3526	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
03/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	4106	4	4106	4	0.00
03/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	4033	4	4033	4	0.00
03/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	4069	4	4069	4	0.00
03/02/2017	R248 On 02-February-17			Bond Future	9.62	95.3018	9.6200	95.3018	0.00
03/02/2017	R248 On 04-May-17			Bond Future	9.65	92.6812	9.6519	92.6812	63,465.00
03/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2920	3	2920	3	0.00
03/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2874	3	2874	3	0.00
03/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2829	3	2829	3	0.00
03/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2801	3	2801	3	0.00
03/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2757	3	2757	3	0.00
03/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2846	3	2846	3	0.00
03/02/2017	R248 On 03-August-17			Bond Future	9.70	94.5022	9.6970	94.5022	200.00
03/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3541	4	3541	4	0.00
03/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3584	4	3584	4	0.00
03/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3499	3	3499	3	0.00
03/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4642	5	4642	5	0.00
03/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4691	5	4691	5	0.00
03/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4740	5	4740	5	0.00
03/02/2017	R248 On 02-November-17			Bond Future	9.74	91.9737	9.7380	91.9737	0.00
03/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4608	5	4608	5	0.00
03/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4695	5	4695	5	0.00
03/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4652	5	4652	5	0.00
03/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5485	6	5485	6	0.00
03/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5439	5	5439	5	0.00
03/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5392	5	5392	5	0.00