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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	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
01/03/2017	2025 On 04-May-17			Bond Future	129.31	129.3175	129.3087	129.3175	2,414.00
01/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3261	3	3261	3	0.00
01/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3251	3	3251	3	0.00
01/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3271	3	3271	3	0.00
01/03/2017	2025 On 03-August-17			Bond Future	130.46	130.4732	130.4633	130.4732	0.00
01/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3497	3	3497	3	0.00
01/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3517	4	3517	4	0.00
01/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3507	3	3507	3	0.00
01/03/2017	2025 On 02-November-17			Bond Future	133.07	133.0834	133.0714	133.0834	0.00
01/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	111	0	111	0	0.00
01/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	91	0	91	0	0.00
01/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	101	0	101	0	0.00
01/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2029 On 04-May-17			Bond Future	101.33	101.3322	101.3251	101.3322	2,272.00
01/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	675	1	675	1	0.00
01/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	655	1	655	1	0.00
01/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	665	1	665	1	0.00
01/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 04-May-17			Bond Future	9.26	92.9110	9.2576	92.9110	32,768.00
01/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	567	1	567	1	0.00
01/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	498	1	498	1	0.00
01/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	429	0	429	0	0.00
01/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 04-May-17	9.34	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
01/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 03-August-17			Bond Future	9.31	90.6818	9.3099	90.6818	0.00
01/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	137	0	137	0	0.00
01/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	205	0	205	0	0.00
01/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	272	0	272	0	0.00
01/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 02-November-17			Bond Future	9.35	92.4770	9.3500	92.4770	0.00
01/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	67	0	67	0	0.00
01/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	67	0	67	0	0.00
01/03/2017	2032 On 04-May-17			Bond Future	9.40	91.7953	9.4016	91.7953	19,129.00
01/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2071	2	2071	2	0.00
01/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2031	2	2031	2	0.00
01/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	1992	2	1992	2	0.00
01/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1674	2	1674	2	0.00
01/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1708	2	1708	2	0.00
01/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1640	2	1640	2	0.00
01/03/2017	2032 On 03-August-17			Bond Future	9.45	93.5515	9.4514	93.5515	0.00
01/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	2868	3	2868	3	0.00
01/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	2795	3	2795	3	0.00
01/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	2831	3	2831	3	0.00
01/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2878	3	2878	3	0.00
01/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2952	3	2952	3	0.00
01/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2915	3	2915	3	0.00
01/03/2017	2032 On 02-November-17			Bond Future	9.50	91.2441	9.4959	91.2441	0.00
01/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3456	3	3456	3	0.00
01/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3492	4	3492	4	0.00
01/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	3528	4	3528	4	0.00
01/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	3534	4	3534	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	3570	4	3570	4	0.00
01/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	3498	3	3498	3	0.00
01/03/2017	2033 On 04-May-17			Bond Future	107.42	107.4324	107.4248	107.4324	5,778.00
01/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	3415	3	3415	3	0.00
01/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	3425	3	3425	3	0.00
01/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	3405	3	3405	3	0.00
01/03/2017	2033 On 03-August-17			Bond Future	109.50	109.5101	109.5016	109.5101	0.00
01/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	3618	4	3618	4	0.00
01/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	3628	4	3628	4	0.00
01/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	3638	4	3638	4	0.00
01/03/2017	2033 On 02-November-17			Bond Future	110.60	110.6105	110.6002	110.6105	0.00
01/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	510	1	510	1	0.00
01/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	520	1	520	1	0.00
01/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	530	1	530	1	0.00
01/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2037 On 04-May-17			Bond Future	9.64	92.3699	9.6394	92.3699	48,660.00
01/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	1931	2	1931	2	0.00
01/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	1853	2	1853	2	0.00
01/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	1892	2	1892	2	0.00
01/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	2335	2	2335	2	0.00
01/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	2292	2	2292	2	0.00
01/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	2249	2	2249	2	0.00
01/03/2017	2037 On 03-August-17			Bond Future	9.69	89.8800	9.6943	89.8800	160.00
01/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	2861	3	2861	3	0.00
01/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	2824	3	2824	3	0.00
01/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	2787	3	2787	3	0.00

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01/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3825	4	3825	4	0.00
01/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3781	4	3781	4	0.00
01/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3869	4	3869	4	0.00
01/03/2017	2037 On 02-November-17			Bond Future	9.74	91.6593	9.7386	91.6593	0.00
01/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	3890	4	3890	4	0.00
01/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	3927	4	3927	4	0.00
01/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	3852	4	3852	4	0.00
01/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	4472	4	4472	4	0.00
01/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	4514	4	4514	4	0.00
01/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	4556	5	4556	5	0.00
01/03/2017	2038 On 04-May-17			Bond Future	133.91	133.8968	133.9142	133.8968	20,553.00
01/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5866	6	5866	6	0.00
01/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5876	6	5876	6	0.00
01/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5856	6	5856	6	0.00
01/03/2017	2038 On 03-August-17			Bond Future	134.99	134.9728	134.9895	134.9728	0.00
01/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6180	6	6180	6	0.00
01/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6170	6	6170	6	0.00
01/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6190	6	6190	6	0.00
01/03/2017	2038 On 02-November-17			Bond Future	137.69	137.6730	137.6881	137.6730	0.00
01/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	888	1	888	1	0.00
01/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	868	1	868	1	0.00
01/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	878	1	878	1	0.00
01/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2040 On 04-May-17			Bond Future	9.64	96.5542	9.6432	96.5542	9,195.00
01/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2230	2	2230	2	0.00
01/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2274	2	2274	2	0.00

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01/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2187	2	2187	2	0.00
01/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	2346	2	2346	2	0.00
01/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	2390	2	2390	2	0.00
01/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	2302	2	2302	2	0.00
01/03/2017	2040 On 03-August-17			Bond Future	9.70	93.8940	9.6965	93.8940	0.00
01/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3255	3	3255	3	0.00
01/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3338	3	3338	3	0.00
01/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3296	3	3296	3	0.00
01/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3959	4	3959	4	0.00
01/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3914	4	3914	4	0.00
01/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	4005	4	4005	4	0.00
01/03/2017	2040 On 02-November-17			Bond Future	9.74	95.7528	9.7394	95.7528	0.00
01/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4270	4	4270	4	0.00
01/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4311	4	4311	4	0.00
01/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4229	4	4229	4	0.00
01/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4906	5	4906	5	0.00
01/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4952	5	4952	5	0.00
01/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4998	5	4998	5	0.00
01/03/2017	2044 On 04-May-17			Bond Future	9.69	93.4679	9.6875	93.4679	22,971.00
01/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2253	2	2253	2	0.00
01/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2210	2	2210	2	0.00
01/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2297	2	2297	2	0.00
01/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	2407	2	2407	2	0.00
01/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	2363	2	2363	2	0.00
01/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	2452	2	2452	2	0.00
01/03/2017	2044 On 03-August-17			Bond Future	9.74	90.8737	9.7399	90.8737	0.00
01/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3216	3	3216	3	0.00
01/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3135	3	3135	3	0.00
01/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3175	3	3175	3	0.00
01/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	4187	4	4187	4	0.00
01/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	4138	4	4138	4	0.00
01/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	4090	4	4090	4	0.00
01/03/2017	2044 On 02-November-17			Bond Future	9.78	92.6728	9.7820	92.6728	0.00
01/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4179	4	4179	4	0.00

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01/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4260	4	4260	4	0.00
01/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4220	4	4220	4	0.00
01/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	5194	5	5194	5	0.00
01/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	5147	5	5147	5	0.00
01/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	5241	5	5241	5	0.00
01/03/2017	2046 On 04-May-17			Bond Future	131.93	131.9412	131.9325	131.9412	19,673.00
01/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6398	6	6398	6	0.00
01/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6408	6	6408	6	0.00
01/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6388	6	6388	6	0.00
01/03/2017	2046 On 03-August-17			Bond Future	134.48	134.4931	134.4832	134.4931	0.00
01/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6707	7	6707	7	0.00
01/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6687	7	6687	7	0.00
01/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6697	7	6697	7	0.00
01/03/2017	2046 On 02-November-17			Bond Future	135.57	135.5792	135.5670	135.5792	0.00
01/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	743	1	743	1	0.00
01/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	753	1	753	1	0.00
01/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	733	1	733	1	0.00
01/03/2017	2050 On 04-May-17			Bond Future	143.78	143.7854	143.7752	143.7854	24,054.00
01/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	4065	4	4065	4	0.00
01/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	4055	4	4055	4	0.00
01/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	4075	4	4075	4	0.00
01/03/2017	2050 On 03-August-17			Bond Future	144.88	144.8873	144.8760	144.8873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	4344	4	4344	4	0.00
01/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	4364	4	4364	4	0.00
01/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	4354	4	4354	4	0.00
01/03/2017	2050 On 02-November-17			Bond Future	147.77	147.7859	147.7722	147.7859	0.00
01/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	3122	3	3122	3	0.00
01/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	3102	3	3102	3	0.00
01/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	3112	3	3112	3	0.00
01/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
01/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
01/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	AL37 On 04-May-17			Index Future	527.55	528.4160	527.5480	528.4160	1.00
01/03/2017	AL37 On 03-August-17			Index Future	537.64	538.5260	537.6380	538.5260	0.00
01/03/2017	AL37 On 02-November-17			Index Future	548.27	549.1820	548.2700	549.1820	0.00
01/03/2017	AL7T On 04-May-17			Index Future	607.55	608.4660	607.5450	608.4660	0.00
01/03/2017	AL7T On 03-August-17			Index Future	619.17	620.1070	619.1660	620.1070	0.00
01/03/2017	AL7T On 02-November-17			Index Future	631.41	632.3780	631.4100	632.3780	0.00
01/03/2017	ALBI On 04-May-17			Index Future	551.24	551.7520	551.2420	551.7520	598.00
01/03/2017	ALBI On 03-August-17			Index Future	561.79	562.3080	561.7850	562.3080	0.00
01/03/2017	ALBI On 02-November-17			Index Future	572.89	573.4350	572.8940	573.4350	0.00
01/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2017	EL28 On 04-May-17			Bond Future	129.85	129.8530	129.8503	129.8530	0.00
01/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8050	8	8050	8	0.00
01/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8060	8	8060	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8070	8	8070	8	0.00
01/03/2017	EL28 On 03-August-17			Bond Future	132.36	132.3643	132.3607	132.3643	0.00
01/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2809	3	2809	3	0.00
01/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2799	3	2799	3	0.00
01/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2819	3	2819	3	0.00
01/03/2017	EL28 On 02-November-17			Bond Future	133.24	133.2451	133.2395	133.2451	0.00
01/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
01/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	630	1	630	1	0.00
01/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	650	1	650	1	0.00
01/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	640	1	640	1	0.00
01/03/2017	ES33 On 04-May-17			Bond Future	10.57	77.5040	10.5679	77.5040	9,466.00
01/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	113	0	113	0	0.00
01/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	50	0	50	0	0.00
01/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	176	0	176	0	0.00
01/03/2017	ES33 On 03-August-17			Bond Future	10.65	78.9868	10.6505	78.9868	0.00
01/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	755	1	755	1	0.00
01/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	629	1	629	1	0.00
01/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	692	1	692	1	0.00
01/03/2017	ES33 On 02-November-17			Bond Future	10.73	76.7570	10.7310	76.7570	0.00
01/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
01/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	376	0	376	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	314	0	314	0	0.00
01/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	438	0	438	0	0.00
01/03/2017	ES42 On 04-May-17			Bond Future	10.71	81.2300	10.7146	81.2300	8,777.00
01/03/2017	ES42 On 03-August-17			Bond Future	10.80	82.7840	10.7957	82.7840	0.00
01/03/2017	ES42 On 02-November-17			Bond Future	10.87	80.1605	10.8739	80.1605	0.00
01/03/2017	GOVI On 04-May-17			GOVI	549.03	549.5510	549.0260	549.5510	395.00
01/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2868360	287	2868360	287	0.00
01/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2868260	287	2868260	287	0.00
01/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2868460	287	2868460	287	0.00
01/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 03-August-17			GOVI	559.53	560.0660	559.5270	560.0660	0.00
01/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	15730	1	15730	1	0.00
01/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	15830	1	15830	1	0.00
01/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	15630	1	15630	1	0.00
01/03/2017	GOVI On 02-November-17			GOVI	570.59	571.1480	570.5920	571.1480	0.00
01/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
01/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	18580	1	18580	1	0.00
01/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	18680	1	18680	1	0.00
01/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	18480	1	18480	1	0.00
01/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2017	IGOV On 04-May-17			Index Future	252.79	252.7990	252.7910	252.7990	922.00
01/03/2017	IGOV On 03-August-17			Index Future	257.68	257.6880	257.6790	257.6880	412.00
01/03/2017	IGOV On 02-November-17			Index Future	262.83	262.8420	262.8290	262.8420	0.00
01/03/2017	ILBI On 04-May-17			Index Future	684.67	685.0940	684.6740	685.0940	0.00
01/03/2017	ILBI On 03-August-17			Index Future	697.68	698.1040	697.6760	698.1040	0.00
01/03/2017	ILBI On 02-November-17			Index Future	711.71	712.1490	711.7120	712.1490	0.00
01/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0027	100.0030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6011	99.6068	99.6011	0.00
01/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6068	99.6130	99.6068	0.00
01/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8371	99.8412	99.8371	0.00
01/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8449	99.8448	99.8449	0.00
01/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8676	99.8692	99.8676	0.00
01/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.13	99.1261	99.1296	99.1261	0.00
01/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.75	98.7483	98.7527	98.7483	0.00
01/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.78	98.7725	98.7753	98.7725	0.00
01/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.24	99.2400	99.2400	99.2400	0.00
01/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.7223	99.7017	99.7223	0.00
01/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.40	97.3576	97.4003	97.3576	0.00
01/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.73	96.6624	96.7250	96.6624	0.00
01/03/2017	IS05 On 15-June-21			Interest Rate Swap	96.02	95.9385	96.0213	95.9385	0.00
01/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.30	96.2038	96.2985	96.2038	0.00
01/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.55	98.4702	98.5528	98.4702	50.00
01/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.75	98.6680	98.7524	98.6680	0.00
01/03/2017	IS10 On 17-December-25			Interest Rate Swap	97.36	97.2856	97.3632	97.2856	0.00
01/03/2017	IS10 On 16-March-26			Interest Rate Swap	94.44	94.3326	94.4419	94.3326	0.00
01/03/2017	IS10 On 15-June-26			Interest Rate Swap	93.23	93.1055	93.2343	93.1055	0.00
01/03/2017	IS10 On 21-September-26			Interest Rate Swap	95.38	95.2628	95.3799	95.2628	0.00
01/03/2017	IS10 On 21-December-26			Interest Rate Swap	99.10	99.0145	99.1014	99.0145	0.00
01/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.71	97.6039	97.7099	97.6039	0.00
01/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
01/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
01/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
01/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
01/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
01/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
01/03/2017	R023 On 04-May-17			Bond Future	8.36	98.8569	8.3639	98.8569	19,183.00
01/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1554	2	1554	2	0.00
01/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1614	2	1614	2	0.00
01/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1584	2	1584	2	0.00
01/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	554	1	554	1	0.00
01/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	540	0	540	0	0.00
01/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	525	0	525	0	0.00
01/03/2017	R023 On 03-August-17			Bond Future	8.39	100.7483	8.3947	100.7483	0.00
01/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	1914	2	1914	2	0.00
01/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	1965	2	1965	2	0.00
01/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	1939	2	1939	2	0.00
01/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	1121	1	1121	1	0.00
01/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	1104	1	1104	1	0.00
01/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	1087	1	1087	1	0.00
01/03/2017	R023 On 02-November-17			Bond Future	8.42	98.8102	8.4187	98.8102	0.00
01/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	1969	2	1969	2	0.00
01/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2017	2	2017	2	0.00
01/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	1993	2	1993	2	0.00
01/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1368	1	1368	1	0.00
01/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1351	1	1351	1	0.00
01/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1386	1	1386	1	0.00
01/03/2017	R035 On 04-May-17			Bond Future	9.53	96.1676	9.5304	96.1676	8,137.00
01/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	159	0	159	0	0.00
01/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	78	0	78	0	0.00
01/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	3	0	3	0	0.00
01/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 03-August-17			Bond Future	9.58	98.0075	9.5800	98.0075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	484	0	484	0	0.00
01/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	647	1	647	1	0.00
01/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	565	0	565	0	0.00
01/03/2017	R035 On 02-November-17			Bond Future	9.63	95.4444	9.6265	95.4444	0.00
01/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	132	0	132	0	0.00
01/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	211	0	211	0	0.00
01/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	291	0	291	0	0.00
01/03/2017	R186 On 04-May-17			Bond Future	8.85	114.6998	8.8491	114.6998	110,777.00
01/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3053	3	3053	3	0.00
01/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	1725	2	1725	2	0.00
01/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	1913	2	1913	2	0.00
01/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1111	1	1111	1	500.00
01/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	1799	2	1799	2	0.00
01/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2072	2	2072	2	0.00
01/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	1761	2	1761	2	0.00
01/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	537	1	537	1	500.00
01/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	1182	1	1182	1	0.00
01/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	690	1	690	1	5,709.00
01/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	1445	1	1445	1	0.00
01/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	1294	1	1294	1	500.00
01/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	1414	1	1414	1	0.00
01/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	3380	3	3380	3	0.00
01/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	1383	1	1383	1	0.00
01/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	2136	2	2136	2	0.00
01/03/2017	R186 On 03-August-17			Bond Future	8.89	111.5912	8.8941	111.5912	0.00
01/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	4993	5	4993	5	0.00
01/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4301	4	4301	4	0.00
01/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2609	3	2609	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2539	3	2539	3	0.00
01/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2335	2	2335	2	0.00
01/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2574	3	2574	3	0.00
01/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	1040	1	1040	1	6,500.00
01/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	1309	1	1309	1	750.00
01/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	2433	2	2433	2	0.00
01/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	2370	2	2370	2	0.00
01/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2630	3	2630	3	750.00
01/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	2401	2	2401	2	0.00
01/03/2017	R186 On 02-November-17			Bond Future	8.93	113.8000	8.9297	113.8000	0.00
01/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	2933	3	2933	3	0.00
01/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	2966	3	2966	3	0.00
01/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	2998	3	2998	3	0.00
01/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	3226	3	3226	3	0.00
01/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	3193	3	3193	3	0.00
01/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	3259	3	3259	3	0.00
01/03/2017	R197 On 04-May-17			Bond Future	301.55	301.5747	301.5525	301.5747	1,063.00
01/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7038	7	7038	7	0.00
01/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7048	7	7048	7	0.00
01/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7028	7	7028	7	0.00
01/03/2017	R197 On 03-August-17			Bond Future	300.43	300.4541	300.4296	300.4541	0.00
01/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7620	8	7620	8	0.00
01/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7640	8	7640	8	0.00
01/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7630	8	7630	8	0.00
01/03/2017	R197 On 02-November-17			Bond Future	306.44	306.4650	306.4356	306.4650	0.00
01/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	1266	1	1266	1	0.00
01/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	1276	1	1276	1	0.00
01/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	1286	1	1286	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 04-May-17			Bond Future	248.25	248.2635	248.2466	248.2635	33,757.00
01/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8463	8	8463	8	0.00
01/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8473	8	8473	8	0.00
01/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8483	8	8483	8	0.00
01/03/2017	R202 On 03-August-17			Bond Future	249.35	249.3719	249.3529	249.3719	0.00
01/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9007	9	9007	9	0.00
01/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9017	9	9017	9	0.00
01/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	8997	9	8997	9	0.00
01/03/2017	R202 On 02-November-17			Bond Future	254.34	254.3608	254.3376	254.3608	0.00
01/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	448	0	448	0	0.00
01/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	438	0	438	0	0.00
01/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	428	0	428	0	0.00
01/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R203 On 04-May-17			Bond Future	7.17	101.5588	7.1719	101.5588	31,101.00
01/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	14	0	14	0	0.00
01/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
01/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
01/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	102	0	102	0	0.00
01/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	99	0	99	0	0.00
01/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	105	0	105	0	0.00
01/03/2017	R203 On 03-August-17			Bond Future	5.86	103.5018	5.8626	103.5018	0.00
01/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	2	0	2	0	0.00
01/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	2	0	2	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	2	0	2	0	0.00
01/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	105	0	105	0	0.00
01/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	106	0	106	0	0.00
01/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	107	0	107	0	0.00
01/03/2017	R204 On 04-May-17			Bond Future	7.55	103.7527	7.5541	103.7527	29,025.00
01/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	571	1	571	1	0.00
01/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	596	1	596	1	0.00
01/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	583	1	583	1	0.00
01/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	49	0	49	0	0.00
01/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	47	0	47	0	0.00
01/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	52	0	52	0	0.00
01/03/2017	R204 On 03-August-17			Bond Future	7.52	101.6973	7.5171	101.6973	0.00
01/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	505	1	505	1	0.00
01/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	514	1	514	1	0.00
01/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	522	1	522	1	0.00
01/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	207	0	207	0	0.00
01/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	202	0	202	0	0.00
01/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	198	0	198	0	0.00
01/03/2017	R204 On 02-November-17			Bond Future	7.40	103.7102	7.3963	103.7102	0.00
01/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	518	1	518	1	0.00
01/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	503	1	503	1	0.00
01/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	511	1	511	1	0.00
01/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	139	0	139	0	0.00
01/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	136	0	136	0	0.00
01/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	133	0	133	0	0.00
01/03/2017	R207 On 04-May-17			Bond Future	7.85	100.9421	7.8491	100.9421	74,970.00
01/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	928	1	928	1	0.00
01/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	966	1	966	1	0.00
01/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	947	1	947	1	0.00
01/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	95	0	95	0	0.00
01/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	104	0	104	0	0.00
01/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	100	0	100	0	0.00
01/03/2017	R207 On 03-August-17			Bond Future	7.86	99.2300	7.8645	99.2300	0.00
01/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1010	1	1010	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1344	1	1344	1	0.00
01/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1327	1	1327	1	0.00
01/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1361	1	1361	1	0.00
01/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	201	0	201	0	0.00
01/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	310	0	310	0	0.00
01/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	192	0	192	0	0.00
01/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	196	0	196	0	0.00
01/03/2017	R207 On 02-November-17			Bond Future	7.84	101.1942	7.8382	101.1942	0.00
01/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	832	1	832	1	0.00
01/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	857	1	857	1	0.00
01/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	844	1	844	1	0.00
01/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	449	0	449	0	0.00
01/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	442	0	442	0	0.00
01/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	457	0	457	0	0.00
01/03/2017	R208 On 04-May-17			Bond Future	8.00	96.7199	8.0030	96.7199	21,498.00
01/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1355	1	1355	1	0.00
01/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1405	2	1405	2	0.00
01/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1380	1	1380	1	0.00
01/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	186	0	186	0	0.00
01/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	173	0	173	0	0.00
01/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	180	0	180	0	0.00
01/03/2017	R208 On 03-August-17			Bond Future	8.02	98.5703	8.0213	98.5703	0.00
01/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1428	2	1428	2	0.00
01/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1467	2	1467	2	0.00
01/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1447	2	1447	2	0.00
01/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	576	1	576	1	0.00
01/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	566	1	566	1	0.00
01/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	587	1	587	1	0.00
01/03/2017	R208 On 02-November-17			Bond Future	8.02	97.1184	8.0218	97.1184	0.00
01/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1229	1	1229	1	0.00
01/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1263	1	1263	1	0.00
01/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1246	1	1246	1	0.00
01/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	767	1	767	1	0.00
01/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	755	1	755	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	778	1	778	1	0.00
01/03/2017	R209 On 04-May-17			Bond Future	9.52	72.2647	9.5238	72.2647	63,089.00
01/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2064	2	2064	2	0.00
01/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	355	0	355	0	1,130.00
01/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1471	2	1471	2	0.00
01/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1502	2	1502	2	0.00
01/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1098	1	1098	1	0.00
01/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1534	2	1534	2	0.00
01/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	1350	1	1350	1	1,130.00
01/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	4553	5	4553	5	0.00
01/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1905	2	1905	2	0.00
01/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	2429	2	2429	2	1,130.00
01/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1868	2	1868	2	0.00
01/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1831	2	1831	2	0.00
01/03/2017	R209 On 03-August-17			Bond Future	9.57	73.6473	9.5696	73.6473	0.00
01/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2257	2	2257	2	0.00
01/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2227	2	2227	2	0.00
01/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2288	2	2288	2	0.00
01/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	3135	3	3135	3	0.00
01/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	3098	3	3098	3	0.00
01/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	3173	3	3173	3	0.00
01/03/2017	R209 On 02-November-17			Bond Future	9.61	71.9541	9.6107	71.9541	0.00
01/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3087	3	3087	3	0.00
01/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3023	3	3023	3	0.00
01/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3055	3	3055	3	0.00
01/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3560	4	3560	4	0.00
01/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3630	4	3630	4	0.00
01/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3595	4	3595	4	0.00
01/03/2017	R210 On 04-May-17			Bond Future	188.29	188.3089	188.2946	188.3089	1,698.00
01/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	4015	4	4015	4	0.00
01/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	4035	4	4035	4	0.00

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01/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	4025	4	4025	4	0.00
01/03/2017	R210 On 03-August-17			Bond Future	191.94	191.9507	191.9350	191.9507	0.00
01/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	4355	4	4355	4	0.00
01/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	4365	4	4365	4	0.00
01/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	4345	4	4345	4	0.00
01/03/2017	R210 On 02-November-17			Bond Future	193.34	193.3587	193.3398	193.3587	0.00
01/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	1270	1	1270	1	0.00
01/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	1260	1	1260	1	0.00
01/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	1250	1	1250	1	0.00
01/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 04-May-17			Bond Future	149.40	149.4114	149.4001	149.4114	3,258.00
01/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2840	3	2840	3	0.00
01/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2830	3	2830	3	0.00
01/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2850	3	2850	3	0.00
01/03/2017	R212 On 03-August-17			Bond Future	150.24	150.2511	150.2387	150.2511	0.00
01/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3101	3	3101	3	0.00
01/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3111	3	3111	3	0.00
01/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3121	3	3121	3	0.00
01/03/2017	R212 On 02-November-17			Bond Future	153.24	153.2570	153.2421	153.2570	0.00
01/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	832	1	832	1	0.00
01/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	822	1	822	1	0.00
01/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	842	1	842	1	0.00
01/03/2017	R212 On 02-November-17	152.40	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
01/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
01/03/2017	R213 On 04-May-17			Bond Future	9.29	83.7396	9.2925	83.7396	44,651.00
01/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	1830	2	1830	2	0.00
01/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	1904	2	1904	2	0.00
01/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	1867	2	1867	2	0.00
01/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	1414	1	1414	1	0.00
01/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	1385	1	1385	1	0.00
01/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	1445	1	1445	1	0.00
01/03/2017	R213 On 03-August-17			Bond Future	9.34	85.3417	9.3376	85.3417	0.00
01/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2560	3	2560	3	0.00
01/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2594	3	2594	3	0.00
01/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	2628	3	2628	3	0.00
01/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	2578	3	2578	3	0.00
01/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	2546	3	2546	3	0.00
01/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2611	3	2611	3	0.00
01/03/2017	R213 On 02-November-17			Bond Future	9.38	83.4793	9.3794	83.4793	0.00
01/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3122	3	3122	3	0.00
01/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3055	3	3055	3	0.00
01/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3089	3	3089	3	0.00
01/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	3314	3	3314	3	0.00
01/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	3282	3	3282	3	0.00
01/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	3249	3	3249	3	0.00
01/03/2017	R214 On 04-May-17			Bond Future	9.60	72.4391	9.6019	72.4391	35,149.00
01/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	1644	2	1644	2	0.00
01/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	1713	2	1713	2	0.00
01/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	1679	2	1679	2	0.00
01/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1942	2	1942	2	0.00
01/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1905	2	1905	2	0.00
01/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1869	2	1869	2	0.00
01/03/2017	R214 On 03-August-17			Bond Future	9.65	73.8251	9.6464	73.8251	0.00
01/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2380	2	2380	2	0.00
01/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2413	2	2413	2	0.00
01/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2446	2	2446	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
01/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	3310	3	3310	3	0.00
01/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	3271	3	3271	3	0.00
01/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	3349	3	3349	3	0.00
01/03/2017	R214 On 02-November-17			Bond Future	9.69	71.9884	9.6881	71.9884	0.00
01/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3114	3	3114	3	0.00
01/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3180	3	3180	3	0.00
01/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3147	3	3147	3	0.00
01/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3798	4	3798	4	0.00
01/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3874	4	3874	4	0.00
01/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3836	4	3836	4	0.00
01/03/2017	R248 On 04-May-17			Bond Future	9.67	92.6017	9.6733	92.6017	67,322.00
01/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2382	2	2382	2	0.00
01/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2337	2	2337	2	0.00
01/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2292	2	2292	2	0.00
01/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	2457	2	2457	2	0.00
01/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	2411	2	2411	2	0.00
01/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	2502	3	2502	3	0.00
01/03/2017	R248 On 03-August-17			Bond Future	9.72	94.3734	9.7200	94.3734	200.00
01/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3110	3	3110	3	0.00
01/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3150	3	3150	3	0.00
01/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3070	3	3070	3	0.00
01/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	4413	4	4413	4	0.00
01/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	4464	4	4464	4	0.00
01/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	4516	5	4516	5	0.00
01/03/2017	R248 On 02-November-17			Bond Future	9.76	91.8019	9.7638	91.8019	0.00
01/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4074	4	4074	4	0.00
01/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4157	4	4157	4	0.00
01/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4115	4	4115	4	0.00
01/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	5179	5	5179	5	0.00
01/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	5131	5	5131	5	0.00
01/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	5082	5	5082	5	0.00