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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
03/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	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
03/03/2017	2025 On 04-May-17			Bond Future	129.30	129.3060	129.3031	129.3060	2,414.00
03/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3267	3	3267	3	0.00
03/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3257	3	3257	3	0.00
03/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3277	3	3277	3	0.00
03/03/2017	2025 On 03-August-17			Bond Future	130.46	130.4596	130.4572	130.4596	0.00
03/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3503	4	3503	4	0.00
03/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3523	4	3523	4	0.00
03/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3513	4	3513	4	0.00
03/03/2017	2025 On 02-November-17			Bond Future	133.06	133.0667	133.0628	133.0667	0.00
03/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	103	0	103	0	0.00
03/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	83	0	83	0	0.00
03/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	93	0	93	0	0.00
03/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2029 On 04-May-17			Bond Future	100.89	101.3228	100.8866	101.3228	2,272.00
03/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	237	1	237	1	0.00
03/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	217	1	217	1	0.00
03/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	227	1	227	1	0.00
03/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 04-May-17			Bond Future	9.16	93.3165	9.1593	93.3165	32,871.00
03/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1249	1	1249	1	0.00
03/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1181	1	1181	1	0.00
03/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1112	1	1112	1	0.00
03/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/03/2017	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
03/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 03-August-17			Bond Future	9.21	91.0943	9.2081	91.0943	0.00
03/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	833	1	833	1	0.00
03/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	901	1	901	1	0.00
03/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	968	1	968	1	0.00
03/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 02-November-17			Bond Future	9.25	92.8953	9.2451	92.8953	0.00
03/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	775	1	775	1	0.00
03/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	708	0	708	0	0.00
03/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	641	0	641	0	0.00
03/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2032 On 04-May-17			Bond Future	9.29	92.2681	9.2932	92.2681	19,129.00
03/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2512	2	2512	2	0.00
03/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2467	2	2467	2	0.00
03/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2423	2	2423	2	0.00
03/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1302	1	1302	1	0.00
03/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1332	1	1332	1	0.00
03/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1274	1	1274	1	0.00
03/03/2017	2032 On 03-August-17			Bond Future	9.34	94.0325	9.3395	94.0325	0.00
03/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3292	3	3292	3	0.00
03/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3212	3	3212	3	0.00
03/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3252	3	3252	3	0.00
03/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2479	3	2479	3	0.00
03/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2546	3	2546	3	0.00
03/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2512	3	2512	3	0.00
03/03/2017	2032 On 02-November-17			Bond Future	9.38	91.7322	9.3806	91.7322	0.00
03/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3888	4	3888	4	0.00
03/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3926	4	3926	4	0.00
03/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	3965	4	3965	4	0.00
03/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	3131	3	3131	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
03/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	3165	3	3165	3	0.00
03/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	3098	3	3098	3	0.00
03/03/2017	2033 On 04-May-17			Bond Future	106.69	107.4224	106.6875	107.4224	5,778.00
03/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4152	3	4152	3	0.00
03/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4162	3	4162	3	0.00
03/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4142	3	4142	3	0.00
03/03/2017	2033 On 03-August-17			Bond Future	108.75	109.4984	108.7499	109.4984	0.00
03/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4370	4	4370	4	0.00
03/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4380	4	4380	4	0.00
03/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4390	4	4390	4	0.00
03/03/2017	2033 On 02-November-17			Bond Future	109.83	110.5963	109.8316	110.5963	0.00
03/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	1	0	1	0.00
03/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	1	0	1	0.00
03/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	1	0	1	0.00
03/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	248	0	248	0	0.00
03/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	258	0	258	0	0.00
03/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	238	0	238	0	0.00
03/03/2017	2037 On 04-May-17			Bond Future	9.53	92.8857	9.5310	92.8857	48,577.00
03/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2356	2	2356	2	0.00
03/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2268	2	2268	2	0.00
03/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2312	2	2312	2	0.00
03/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1868	2	1868	2	0.00
03/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1831	2	1831	2	0.00
03/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1794	2	1794	2	0.00
03/03/2017	2037 On 03-August-17			Bond Future	9.58	90.4050	9.5826	90.4050	160.00
03/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3285	3	3285	3	0.00
03/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3244	3	3244	3	0.00
03/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3204	3	3204	3	0.00

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03/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3347	4	3347	4	0.00
03/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3306	3	3306	3	0.00
03/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3387	4	3387	4	0.00
03/03/2017	2037 On 02-November-17			Bond Future	9.62	92.1923	9.6238	92.1923	0.00
03/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4344	4	4344	4	0.00
03/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4385	4	4385	4	0.00
03/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4304	4	4304	4	0.00
03/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	4016	4	4016	4	0.00
03/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	4055	4	4055	4	0.00
03/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	4094	4	4094	4	0.00
03/03/2017	2038 On 04-May-17			Bond Future	133.66	133.6618	133.6589	133.6618	20,553.00
03/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	6121	6	6121	6	0.00
03/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	6131	6	6131	6	0.00
03/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	6111	6	6111	6	0.00
03/03/2017	2038 On 03-August-17			Bond Future	134.73	134.7315	134.7289	134.7315	0.00
03/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6441	6	6441	6	0.00
03/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6431	6	6431	6	0.00
03/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6451	6	6451	6	0.00
03/03/2017	2038 On 02-November-17			Bond Future	137.42	137.4239	137.4199	137.4239	0.00
03/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	620	1	620	1	0.00
03/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	600	1	600	1	0.00
03/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	610	1	610	1	0.00
03/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2040 On 04-May-17			Bond Future	9.54	97.1104	9.5400	97.1104	9,195.00
03/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2679	3	2679	3	0.00
03/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2729	3	2729	3	0.00

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03/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2631	2	2631	2	0.00
03/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1889	2	1889	2	0.00
03/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1927	2	1927	2	0.00
03/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1851	2	1851	2	0.00
03/03/2017	2040 On 03-August-17			Bond Future	9.59	94.4599	9.5902	94.4599	0.00
03/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3699	4	3699	4	0.00
03/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3789	4	3789	4	0.00
03/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3744	4	3744	4	0.00
03/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3484	4	3484	4	0.00
03/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3442	4	3442	4	0.00
03/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3526	4	3526	4	0.00
03/03/2017	2040 On 02-November-17			Bond Future	9.63	96.3274	9.6302	96.3274	0.00
03/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4737	5	4737	5	0.00
03/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4780	5	4780	5	0.00
03/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4693	5	4693	5	0.00
03/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4436	5	4436	5	0.00
03/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4479	5	4479	5	0.00
03/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4522	5	4522	5	0.00
03/03/2017	2044 On 04-May-17			Bond Future	9.58	94.0732	9.5793	94.0732	22,991.00
03/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2729	3	2729	3	0.00
03/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2680	3	2680	3	0.00
03/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2779	3	2779	3	0.00
03/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1924	2	1924	2	0.00
03/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1886	2	1886	2	0.00
03/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1964	2	1964	2	0.00
03/03/2017	2044 On 03-August-17			Bond Future	9.63	91.4899	9.6284	91.4899	0.00
03/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3683	4	3683	4	0.00
03/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3595	3	3595	3	0.00
03/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3639	3	3639	3	0.00
03/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3670	4	3670	4	0.00
03/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3625	4	3625	4	0.00
03/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3581	4	3581	4	0.00
03/03/2017	2044 On 02-November-17			Bond Future	9.67	93.2987	9.6677	93.2987	0.00
03/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4663	4	4663	4	0.00

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03/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4750	5	4750	5	0.00
03/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4707	5	4707	5	0.00
03/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4686	5	4686	5	0.00
03/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4642	5	4642	5	0.00
03/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4730	5	4730	5	0.00
03/03/2017	2046 On 04-May-17			Bond Future	131.10	132.2069	131.0994	132.2069	19,673.00
03/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	7231	6	7231	6	0.00
03/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	7241	6	7241	6	0.00
03/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	7221	6	7221	6	0.00
03/03/2017	2046 On 03-August-17			Bond Future	133.63	134.7620	133.6338	134.7620	0.00
03/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7556	6	7556	6	0.00
03/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7536	6	7536	6	0.00
03/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7546	6	7546	6	0.00
03/03/2017	2046 On 02-November-17			Bond Future	134.70	135.8506	134.6983	135.8506	0.00
03/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1612	0	1612	0	0.00
03/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1622	0	1622	0	0.00
03/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1602	0	1602	0	0.00
03/03/2017	2050 On 04-May-17			Bond Future	143.43	143.4381	143.4348	143.4381	24,054.00
03/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	4405	4	4405	4	0.00
03/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	4395	4	4395	4	0.00
03/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	4415	4	4415	4	0.00
03/03/2017	2050 On 03-August-17			Bond Future	144.53	144.5312	144.5286	144.5312	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
03/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	4691	5	4691	5	0.00
03/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	4711	5	4711	5	0.00
03/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	4701	5	4701	5	0.00
03/03/2017	2050 On 02-November-17			Bond Future	147.42	147.4197	147.4154	147.4197	0.00
03/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2765	3	2765	3	0.00
03/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2745	3	2745	3	0.00
03/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2755	3	2755	3	0.00
03/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
03/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
03/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	AL37 On 04-May-17			Index Future	529.75	529.0830	529.7470	529.0830	1.00
03/03/2017	AL37 On 03-August-17			Index Future	539.88	539.2010	539.8800	539.2010	0.00
03/03/2017	AL37 On 02-November-17			Index Future	550.54	549.8570	550.5440	549.8570	0.00
03/03/2017	AL7T On 04-May-17			Index Future	611.33	610.1810	611.3250	610.1810	0.00
03/03/2017	AL7T On 03-August-17			Index Future	623.02	621.8500	623.0180	621.8500	0.00
03/03/2017	AL7T On 02-November-17			Index Future	635.32	634.1400	635.3240	634.1400	0.00
03/03/2017	ALBI On 04-May-17			Index Future	555.35	553.9980	555.3500	553.9980	598.00
03/03/2017	ALBI On 03-August-17			Index Future	565.97	564.5920	565.9730	564.5920	0.00
03/03/2017	ALBI On 02-November-17			Index Future	577.15	575.7510	577.1520	575.7510	0.00
03/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	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
03/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2017	EL28 On 04-May-17			Bond Future	129.85	129.8497	129.8488	129.8497	0.00
03/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8051	8	8051	8	0.00
03/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8061	8	8061	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
03/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8071	8	8071	8	0.00
03/03/2017	EL28 On 03-August-17			Bond Future	132.36	132.3591	132.3589	132.3591	0.00
03/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2811	3	2811	3	0.00
03/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2801	3	2801	3	0.00
03/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2821	3	2821	3	0.00
03/03/2017	EL28 On 02-November-17			Bond Future	133.24	133.2370	133.2353	133.2370	0.00
03/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
03/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	635	1	635	1	0.00
03/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	655	1	655	1	0.00
03/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	645	1	645	1	0.00
03/03/2017	ES33 On 04-May-17			Bond Future	10.46	77.9195	10.4588	77.9195	9,466.00
03/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	580	0	580	0	0.00
03/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	517	0	517	0	0.00
03/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	643	0	643	0	0.00
03/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 03-August-17			Bond Future	10.54	79.4096	10.5377	79.4096	0.00
03/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	77	0	77	0	0.00
03/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	14	0	14	0	0.00
03/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	49	0	49	0	0.00
03/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 02-November-17			Bond Future	10.61	77.1863	10.6147	77.1863	0.00
03/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	281	0	281	0	0.00
03/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	405	0	405	0	0.00
03/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	343	0	343	0	0.00
03/03/2017	ES33 On 02-November-17	10.67	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
03/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
03/03/2017	ES42 On 04-May-17			Bond Future	10.61	81.7022	10.6053	81.7022	8,777.00
03/03/2017	ES42 On 03-August-17			Bond Future	10.68	83.2646	10.6829	83.2646	0.00
03/03/2017	ES42 On 02-November-17			Bond Future	10.76	80.6485	10.7576	80.6485	0.00
03/03/2017	GOVI On 04-May-17			GOVI	553.14	551.7890	553.1390	551.7890	395.00
03/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2909490	290	2909490	290	0.00
03/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2909390	290	2909390	290	0.00
03/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2909590	290	2909590	290	0.00
03/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 03-August-17			GOVI	563.72	562.3410	563.7200	562.3410	0.00
03/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	26200	1	26200	1	0.00
03/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	26100	1	26100	1	0.00
03/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	26300	1	26300	1	0.00
03/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 02-November-17			GOVI	574.86	573.4550	574.8550	573.4550	0.00
03/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	24150	1	24150	1	0.00
03/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	24050	1	24050	1	0.00
03/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	23950	1	23950	1	0.00
03/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
03/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
03/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2017	IGOV On 04-May-17			Index Future	252.52	252.7420	252.5150	252.7420	922.00
03/03/2017	IGOV On 03-August-17			Index Future	257.40	257.6270	257.3960	257.6270	412.00
03/03/2017	IGOV On 02-November-17			Index Future	262.54	262.7750	262.5370	262.7750	0.00
03/03/2017	ILBI On 04-May-17			Index Future	684.39	684.5340	684.3940	684.5340	0.00
03/03/2017	ILBI On 03-August-17			Index Future	697.39	697.5350	697.3930	697.5350	0.00
03/03/2017	ILBI On 02-November-17			Index Future	711.42	711.5650	711.4190	711.5650	0.00
03/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00

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03/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6061	99.6068	99.6061	0.00
03/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6116	99.6109	99.6116	0.00
03/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8405	99.8378	99.8405	0.00
03/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8428	99.8376	99.8428	0.00
03/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8686	99.8660	99.8686	0.00
03/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1276	99.1226	99.1276	0.00
03/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.75	98.7522	98.7464	98.7522	0.00
03/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.77	98.7777	98.7681	98.7777	0.00
03/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2400	99.2300	99.2400	0.00
03/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.7096	99.6966	99.7096	0.00
03/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.32	97.3610	97.3170	97.3610	0.00
03/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.63	96.6814	96.6317	96.6814	0.00
03/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.91	95.9725	95.9140	95.9725	0.00
03/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.18	96.2446	96.1753	96.2446	0.00
03/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.42	98.4956	98.4167	98.4956	51.00
03/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.61	98.6937	98.6061	98.6937	0.00
03/03/2017	IS10 On 17-December-25			Interest Rate Swap	97.17	97.2982	97.1664	97.2982	0.00
03/03/2017	IS10 On 16-March-26			Interest Rate Swap	94.24	94.3747	94.2360	94.3747	0.00
03/03/2017	IS10 On 15-June-26			Interest Rate Swap	93.01	93.1624	93.0148	93.1624	0.00
03/03/2017	IS10 On 21-September-26			Interest Rate Swap	95.15	95.3025	95.1470	95.3025	0.00
03/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.86	99.0200	98.8592	99.0200	0.00
03/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.46	97.6237	97.4560	97.6237	0.00
03/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
03/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
03/03/2017	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
03/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
03/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
03/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
03/03/2017	R023 On 04-May-17			Bond Future	8.26	99.0008	8.2596	99.0008	19,183.00
03/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1866	2	1866	2	0.00
03/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1931	2	1931	2	0.00
03/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1899	2	1899	2	0.00
03/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	400	0	400	0	0.00
03/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	389	0	389	0	0.00
03/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	378	0	378	0	0.00
03/03/2017	R023 On 03-August-17			Bond Future	8.28	100.8941	8.2846	100.8941	0.00
03/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2197	2	2197	2	0.00
03/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2252	2	2252	2	0.00
03/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2225	2	2225	2	0.00
03/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	930	1	930	1	0.00
03/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	915	1	915	1	0.00
03/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	900	1	900	1	0.00
03/03/2017	R023 On 02-November-17			Bond Future	8.30	98.9563	8.3027	98.9563	0.00
03/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2245	2	2245	2	0.00
03/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2296	2	2296	2	0.00
03/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2271	2	2271	2	0.00
03/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1164	1	1164	1	0.00
03/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1149	1	1149	1	0.00
03/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1180	1	1180	1	0.00
03/03/2017	R035 On 04-May-17			Bond Future	9.44	96.6016	9.4375	96.6016	8,517.00
03/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	757	1	757	1	0.00
03/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	920	1	920	1	0.00
03/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	838	1	838	1	0.00
03/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 03-August-17			Bond Future	9.48	98.4489	9.4842	98.4489	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
03/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	291	0	291	0	0.00
03/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	210	0	210	0	0.00
03/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	128	0	128	0	0.00
03/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 02-November-17			Bond Future	9.53	95.8921	9.5280	95.8921	0.00
03/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	577	0	577	0	0.00
03/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	657	0	657	0	0.00
03/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	497	0	497	0	0.00
03/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R186 On 04-May-17			Bond Future	8.75	115.0302	8.7453	115.0302	110,786.00
03/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3573	3	3573	3	0.00
03/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2107	2	2107	2	0.00
03/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2319	2	2319	2	0.00
03/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2190	2	2190	2	0.00
03/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2497	2	2497	2	0.00
03/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1399	1	1399	1	500.00
03/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2148	2	2148	2	0.00
03/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	707	1	707	1	500.00
03/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	895	1	895	1	0.00
03/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	497	1	497	1	5,709.00
03/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	1115	1	1115	1	0.00
03/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	988	1	988	1	500.00
03/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	1089	1	1089	1	0.00
03/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2838	3	2838	3	0.00
03/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	1063	1	1063	1	0.00
03/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1712	2	1712	2	0.00
03/03/2017	R186 On 03-August-17			Bond Future	8.79	111.9270	8.7860	111.9270	0.00
03/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5532	5	5532	5	0.00
03/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4804	5	4804	5	0.00
03/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2992	3	2992	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
03/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2916	3	2916	3	0.00
03/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2693	3	2693	3	0.00
03/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2954	3	2954	3	0.00
03/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	853	1	853	1	6,500.00
03/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	1086	1	1086	1	750.00
03/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	2084	2	2084	2	0.00
03/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	2026	2	2026	2	0.00
03/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2262	2	2262	2	750.00
03/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	2055	2	2055	2	0.00
03/03/2017	R186 On 02-November-17			Bond Future	8.82	114.1396	8.8174	114.1396	0.00
03/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3301	3	3301	3	0.00
03/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3336	3	3336	3	0.00
03/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3371	3	3371	3	0.00
03/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2858	3	2858	3	0.00
03/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2828	3	2828	3	0.00
03/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2889	3	2889	3	0.00
03/03/2017	R197 On 04-May-17			Bond Future	301.71	301.7183	301.7109	301.7183	1,063.00
03/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	6879	7	6879	7	0.00
03/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	6889	7	6889	7	0.00
03/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	6869	7	6869	7	0.00
03/03/2017	R197 On 03-August-17			Bond Future	300.59	300.5964	300.5903	300.5964	0.00
03/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7460	7	7460	7	0.00
03/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7480	7	7480	7	0.00
03/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7470	7	7470	7	0.00
03/03/2017	R197 On 02-November-17			Bond Future	306.59	306.6036	306.5941	306.6036	0.00
03/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	1424	1	1424	1	0.00
03/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	1434	1	1434	1	0.00
03/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	1444	1	1444	1	0.00

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03/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 04-May-17			Bond Future	248.24	248.2412	248.2358	248.2412	33,757.00
03/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8474	8	8474	8	0.00
03/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8484	8	8484	8	0.00
03/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8494	8	8494	8	0.00
03/03/2017	R202 On 03-August-17			Bond Future	249.34	249.3459	249.3412	249.3459	0.00
03/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9019	9	9019	9	0.00
03/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9029	9	9029	9	0.00
03/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9009	9	9009	9	0.00
03/03/2017	R202 On 02-November-17			Bond Future	254.32	254.3287	254.3214	254.3287	0.00
03/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	431	0	431	0	0.00
03/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	421	0	421	0	0.00
03/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	411	0	411	0	0.00
03/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R203 On 04-May-17			Bond Future	7.12	101.5886	7.1175	101.5886	31,101.00
03/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	17	0	17	0	0.00
03/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	19	0	19	0	0.00
03/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	18	0	18	0	0.00
03/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	87	0	87	0	0.00
03/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	85	0	85	0	0.00
03/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	90	0	90	0	0.00
03/03/2017	R203 On 03-August-17			Bond Future	5.68	103.5156	5.6805	103.5156	0.00
03/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	3	0	3	0	0.00
03/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	3	0	3	0	0.00

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03/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	3	0	3	0	0.00
03/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	88	0	88	0	0.00
03/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	89	0	89	0	0.00
03/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	90	0	90	0	0.00
03/03/2017	R204 On 04-May-17			Bond Future	7.47	103.8178	7.4656	103.8178	28,827.00
03/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	683	1	683	1	0.00
03/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	710	1	710	1	0.00
03/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	696	1	696	1	0.00
03/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	29	0	29	0	0.00
03/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	28	0	28	0	0.00
03/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	31	0	31	0	0.00
03/03/2017	R204 On 03-August-17			Bond Future	7.41	101.7627	7.4113	101.7627	0.00
03/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	595	1	595	1	0.00
03/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	604	1	604	1	0.00
03/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	613	1	613	1	0.00
03/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	160	0	160	0	0.00
03/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	156	0	156	0	0.00
03/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	153	0	153	0	0.00
03/03/2017	R204 On 02-November-17			Bond Future	7.27	103.7744	7.2680	103.7744	0.00
03/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	618	1	618	1	0.00
03/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	602	1	602	1	0.00
03/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	610	1	610	1	0.00
03/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	101	0	101	0	0.00
03/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	98	0	98	0	0.00
03/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	96	0	96	0	0.00
03/03/2017	R207 On 04-May-17			Bond Future	7.74	101.0193	7.7363	101.0193	75,114.00
03/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1149	1	1149	1	0.00
03/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1190	1	1190	1	0.00
03/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1170	1	1170	1	0.00
03/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	53	0	53	0	0.00
03/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	58	0	58	0	0.00
03/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	56	0	56	0	0.00
03/03/2017	R207 On 03-August-17			Bond Future	7.74	99.3078	7.7388	99.3078	0.00
03/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1201	1	1201	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
03/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1560	1	1560	1	0.00
03/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1542	1	1542	1	0.00
03/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1578	2	1578	2	0.00
03/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	144	0	144	0	0.00
03/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	229	0	229	0	0.00
03/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	137	0	137	0	0.00
03/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	140	0	140	0	0.00
03/03/2017	R207 On 02-November-17			Bond Future	7.70	101.2710	7.6982	101.2710	0.00
03/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1003	1	1003	1	0.00
03/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1030	1	1030	1	0.00
03/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1017	1	1017	1	0.00
03/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	347	0	347	0	0.00
03/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	341	0	341	0	0.00
03/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	353	0	353	0	0.00
03/03/2017	R208 On 04-May-17			Bond Future	7.90	96.8236	7.8975	96.8236	21,498.00
03/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1626	2	1626	2	0.00
03/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1680	2	1680	2	0.00
03/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1653	2	1653	2	0.00
03/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	118	0	118	0	0.00
03/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	109	0	109	0	0.00
03/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	113	0	113	0	0.00
03/03/2017	R208 On 03-August-17			Bond Future	7.91	98.6752	7.9076	98.6752	0.00
03/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1653	2	1653	2	0.00
03/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1696	2	1696	2	0.00
03/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1675	2	1675	2	0.00
03/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	458	0	458	0	0.00
03/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	450	0	450	0	0.00
03/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	467	1	467	1	0.00
03/03/2017	R208 On 02-November-17			Bond Future	7.90	97.2228	7.8994	97.2228	0.00
03/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1437	1	1437	1	0.00
03/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1474	1	1474	1	0.00
03/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1455	1	1455	1	0.00
03/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	626	1	626	1	0.00
03/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	616	1	616	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
03/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	636	1	636	1	0.00
03/03/2017	R209 On 04-May-17			Bond Future	9.42	72.6954	9.4157	72.6954	63,089.00
03/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2491	2	2491	2	0.00
03/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	477	0	477	0	1,130.00
03/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1817	2	1817	2	0.00
03/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1853	2	1853	2	0.00
03/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1382	1	1382	1	0.00
03/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1890	2	1890	2	0.00
03/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	1039	1	1039	1	1,130.00
03/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3937	4	3937	4	0.00
03/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1513	2	1513	2	0.00
03/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1976	2	1976	2	1,130.00
03/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1481	2	1481	2	0.00
03/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1450	2	1450	2	0.00
03/03/2017	R209 On 03-August-17			Bond Future	9.46	74.0856	9.4585	74.0856	0.00
03/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2607	2	2607	2	0.00
03/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2574	2	2574	2	0.00
03/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2641	3	2641	3	0.00
03/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2733	3	2733	3	0.00
03/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2699	3	2699	3	0.00
03/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2768	3	2768	3	0.00
03/03/2017	R209 On 02-November-17			Bond Future	9.50	72.3992	9.4966	72.3992	0.00
03/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3471	3	3471	3	0.00
03/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3401	3	3401	3	0.00
03/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3436	3	3436	3	0.00
03/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3178	3	3178	3	0.00
03/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3243	3	3243	3	0.00
03/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3211	3	3211	3	0.00
03/03/2017	R210 On 04-May-17			Bond Future	188.29	188.2902	188.2855	188.2902	1,698.00
03/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	4024	4	4024	4	0.00
03/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	4044	4	4044	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
03/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	4034	4	4034	4	0.00
03/03/2017	R210 On 03-August-17			Bond Future	191.93	191.9290	191.9251	191.9290	0.00
03/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	4365	4	4365	4	0.00
03/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	4375	4	4375	4	0.00
03/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	4355	4	4355	4	0.00
03/03/2017	R210 On 02-November-17			Bond Future	193.33	193.3324	193.3265	193.3324	0.00
03/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	1256	1	1256	1	0.00
03/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	1246	1	1246	1	0.00
03/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	1236	1	1236	1	0.00
03/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 04-May-17			Bond Future	149.36	149.3625	149.3588	149.3625	3,258.00
03/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2881	3	2881	3	0.00
03/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2871	3	2871	3	0.00
03/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2891	3	2891	3	0.00
03/03/2017	R212 On 03-August-17			Bond Future	150.20	150.1992	150.1961	150.1992	0.00
03/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3144	3	3144	3	0.00
03/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3154	3	3154	3	0.00
03/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3164	3	3164	3	0.00
03/03/2017	R212 On 02-November-17			Bond Future	153.20	153.2008	153.1961	153.2008	0.00
03/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	786	1	786	1	0.00
03/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	776	1	776	1	0.00
03/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	796	1	796	1	0.00
03/03/2017	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
03/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
03/03/2017	R213 On 04-May-17			Bond Future	9.19	84.1316	9.1894	84.1316	44,651.00
03/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2210	2	2210	2	0.00
03/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2293	2	2293	2	0.00
03/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2251	2	2251	2	0.00
03/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	1102	1	1102	1	0.00
03/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	1076	1	1076	1	0.00
03/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	1127	1	1127	1	0.00
03/03/2017	R213 On 03-August-17			Bond Future	9.23	85.7405	9.2312	85.7405	0.00
03/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2923	3	2923	3	0.00
03/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2960	3	2960	3	0.00
03/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	2997	3	2997	3	0.00
03/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	2233	2	2233	2	0.00
03/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	2204	2	2204	2	0.00
03/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2263	2	2263	2	0.00
03/03/2017	R213 On 02-November-17			Bond Future	9.27	83.8838	9.2699	83.8838	0.00
03/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3492	3	3492	3	0.00
03/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3421	3	3421	3	0.00
03/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3457	3	3457	3	0.00
03/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2958	3	2958	3	0.00
03/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2927	3	2927	3	0.00
03/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2897	3	2897	3	0.00
03/03/2017	R214 On 04-May-17			Bond Future	9.49	72.8882	9.4940	72.8882	34,975.00
03/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2017	2	2017	2	0.00
03/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2096	2	2096	2	0.00
03/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2056	2	2056	2	0.00
03/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1544	2	1544	2	0.00
03/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1512	2	1512	2	0.00
03/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1480	2	1480	2	0.00
03/03/2017	R214 On 03-August-17			Bond Future	9.54	74.2820	9.5356	74.2820	0.00
03/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2744	3	2744	3	0.00
03/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2780	3	2780	3	0.00
03/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2816	3	2816	3	0.00

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03/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2891	3	2891	3	0.00
03/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2856	3	2856	3	0.00
03/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2927	3	2927	3	0.00
03/03/2017	R214 On 02-November-17			Bond Future	9.57	72.4526	9.5744	72.4526	0.00
03/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3506	3	3506	3	0.00
03/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3577	3	3577	3	0.00
03/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3541	3	3541	3	0.00
03/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3395	4	3395	4	0.00
03/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3466	4	3466	4	0.00
03/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3430	4	3430	4	0.00
03/03/2017	R248 On 04-May-17			Bond Future	9.57	93.2654	9.5653	93.2654	70,632.00
03/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2877	3	2877	3	0.00
03/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2826	3	2826	3	0.00
03/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2776	3	2776	3	0.00
03/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1965	2	1965	2	0.00
03/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1926	2	1926	2	0.00
03/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	2005	2	2005	2	0.00
03/03/2017	R248 On 03-August-17			Bond Future	9.61	95.0489	9.6089	95.0489	200.00
03/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3569	3	3569	3	0.00
03/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3613	3	3613	3	0.00
03/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3525	3	3525	3	0.00
03/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3876	4	3876	4	0.00
03/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3923	4	3923	4	0.00
03/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3971	4	3971	4	0.00
03/03/2017	R248 On 02-November-17			Bond Future	9.65	92.4884	9.6498	92.4884	0.00
03/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4568	4	4568	4	0.00
03/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4657	4	4657	4	0.00
03/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4613	4	4613	4	0.00
03/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4656	5	4656	5	0.00
03/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4611	5	4611	5	0.00
03/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4565	5	4565	5	0.00