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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	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
04/04/2017	2025 On 04-May-17			Bond Future	127.35	127.3398	127.3469	127.3398	3,234.00
04/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5223	5	5223	5	0.00
04/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5213	5	5213	5	0.00
04/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5233	5	5233	5	0.00
04/04/2017	2025 On 03-August-17			Bond Future	128.47	128.4599	128.4663	128.4599	0.00
04/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5494	6	5494	6	0.00
04/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5514	6	5514	6	0.00
04/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5504	6	5504	6	0.00
04/04/2017	2025 On 02-November-17			Bond Future	131.01	131.0055	131.0129	131.0055	0.00
04/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1957	2	1957	2	0.00
04/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1967	2	1967	2	0.00
04/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1947	2	1947	2	0.00
04/04/2017	2029 On 04-May-17			Bond Future	99.06	99.0558	99.0613	99.0558	1,772.00
04/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1589	2	1589	2	0.00
04/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1609	2	1609	2	0.00
04/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1599	2	1599	2	0.00
04/04/2017	2030 On 04-May-17			Bond Future	9.33	92.0694	9.3253	92.0694	31,571.00
04/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	101	0	101	0	0.00
04/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	32	0	32	0	0.00
04/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
04/04/2017	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
04/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	37	0	37	0	0.00
04/04/2017	2030 On 03-August-17			Bond Future	9.38	89.8206	9.3805	89.8206	3,410.00
04/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	274	1	274	1	0.00
04/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	342	1	342	1	0.00
04/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	206	1	206	1	0.00
04/04/2017	2030 On 02-November-17			Bond Future	9.43	91.5798	9.4255	91.5798	0.00
04/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	505	1	505	1	0.00
04/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	438	1	438	1	0.00
04/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	572	1	572	1	0.00
04/04/2017	2032 On 04-May-17			Bond Future	9.49	90.7119	9.4944	90.7119	22,637.00
04/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1136	1	1136	1	0.00
04/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1101	1	1101	1	0.00
04/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1068	1	1068	1	0.00
04/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1428	2	1428	2	0.00
04/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1467	2	1467	2	0.00
04/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1389	2	1389	2	0.00
04/04/2017	2032 On 03-August-17			Bond Future	9.55	92.4439	9.5477	92.4439	0.00
04/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2223	2	2223	2	0.00
04/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2155	2	2155	2	0.00
04/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2189	2	2189	2	0.00
04/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2933	3	2933	3	0.00
04/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3012	3	3012	3	0.00
04/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2973	3	2973	3	0.00
04/04/2017	2032 On 02-November-17			Bond Future	9.60	90.0955	9.5977	90.0955	0.00
04/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2879	3	2879	3	0.00
04/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2914	3	2914	3	0.00
04/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	2948	3	2948	3	0.00
04/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3687	4	3687	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
04/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3725	4	3725	4	0.00
04/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3649	4	3649	4	0.00
04/04/2017	2033 On 04-May-17			Bond Future	104.23	104.2288	104.2347	104.2288	5,778.00
04/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6605	7	6605	7	0.00
04/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6615	7	6615	7	0.00
04/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6595	7	6595	7	0.00
04/04/2017	2033 On 03-August-17			Bond Future	106.24	106.2378	106.2429	106.2378	0.00
04/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	6877	7	6877	7	0.00
04/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	6887	7	6887	7	0.00
04/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	6897	7	6897	7	0.00
04/04/2017	2033 On 02-November-17			Bond Future	107.27	107.2617	107.2678	107.2617	0.00
04/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	2812	3	2812	3	0.00
04/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	2822	3	2822	3	0.00
04/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	2802	3	2802	3	0.00
04/04/2017	2037 On 04-May-17			Bond Future	9.75	91.1179	9.7464	91.1179	55,012.00
04/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	917	1	917	1	0.00
04/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	857	1	857	1	0.00
04/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	887	1	887	1	0.00
04/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2196	2	2196	2	0.00
04/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2144	2	2144	2	0.00
04/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2093	2	2093	2	0.00
04/04/2017	2037 On 03-August-17			Bond Future	9.81	88.6004	9.8052	88.6004	160.00
04/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2101	2	2101	2	0.00
04/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2067	2	2067	2	0.00
04/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2035	2	2035	2	0.00

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04/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	3946	4	3946	4	0.00
04/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	3898	4	3898	4	0.00
04/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	3994	4	3994	4	0.00
04/04/2017	2037 On 02-November-17			Bond Future	9.85	90.3358	9.8549	90.3358	0.00
04/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3217	3	3217	3	0.00
04/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3253	3	3253	3	0.00
04/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3182	3	3182	3	0.00
04/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4709	5	4709	5	0.00
04/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4753	5	4753	5	0.00
04/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4798	5	4798	5	0.00
04/04/2017	2038 On 04-May-17			Bond Future	129.93	129.2844	129.9319	129.2844	20,616.00
04/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	9848	10	9848	10	0.00
04/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	9858	11	9858	11	0.00
04/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	9838	10	9838	10	0.00
04/04/2017	2038 On 03-August-17			Bond Future	130.93	130.2753	130.9342	130.2753	0.00
04/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	10236	11	10236	11	0.00
04/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	10226	11	10226	11	0.00
04/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	10246	11	10246	11	0.00
04/04/2017	2038 On 02-November-17			Bond Future	133.53	132.8567	133.5298	132.8567	0.00
04/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	3280	4	3280	4	0.00
04/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	3290	4	3290	4	0.00
04/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	3270	4	3270	4	0.00
04/04/2017	2040 On 04-May-17			Bond Future	9.78	94.9425	9.7811	94.9425	9,640.00
04/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	1003	1	1003	1	0.00
04/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	1036	1	1036	1	0.00

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04/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	971	1	971	1	0.00
04/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2308	3	2308	3	0.00
04/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2363	3	2363	3	0.00
04/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2253	3	2253	3	0.00
04/04/2017	2040 On 03-August-17			Bond Future	9.84	92.2477	9.8392	92.2477	0.00
04/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2311	2	2311	2	0.00
04/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2383	2	2383	2	0.00
04/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2347	2	2347	2	0.00
04/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4226	4	4226	4	0.00
04/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4175	4	4175	4	0.00
04/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4277	5	4277	5	0.00
04/04/2017	2040 On 02-November-17			Bond Future	9.89	94.0545	9.8882	94.0545	0.00
04/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3425	3	3425	3	0.00
04/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3463	3	3463	3	0.00
04/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3388	3	3388	3	0.00
04/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5316	6	5316	6	0.00
04/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5364	6	5364	6	0.00
04/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5413	6	5413	6	0.00
04/04/2017	2044 On 04-May-17			Bond Future	9.81	92.0157	9.8106	92.0157	23,891.00
04/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	1067	1	1067	1	0.00
04/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	1033	1	1033	1	0.00
04/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	1101	1	1101	1	0.00
04/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2290	3	2290	3	0.00
04/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2237	2	2237	2	0.00
04/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2345	3	2345	3	0.00
04/04/2017	2044 On 03-August-17			Bond Future	9.87	89.3903	9.8671	89.3903	0.00
04/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2382	2	2382	2	0.00
04/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2311	2	2311	2	0.00
04/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2346	2	2346	2	0.00
04/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4456	5	4456	5	0.00
04/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4403	5	4403	5	0.00
04/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4351	5	4351	5	0.00
04/04/2017	2044 On 02-November-17			Bond Future	9.91	91.1411	9.9149	91.1411	0.00
04/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3418	3	3418	3	0.00

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04/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3494	3	3494	3	0.00
04/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3456	3	3456	3	0.00
04/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5562	6	5562	6	0.00
04/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5513	6	5513	6	0.00
04/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5612	6	5612	6	0.00
04/04/2017	2046 On 04-May-17			Bond Future	126.27	126.2597	126.2667	126.2597	20,203.00
04/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	12063	12	12063	12	0.00
04/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	12073	12	12073	12	0.00
04/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	12053	12	12053	12	0.00
04/04/2017	2046 On 03-August-17			Bond Future	128.70	128.6932	128.6994	128.6932	0.00
04/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	12491	12	12491	12	0.00
04/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	12471	12	12471	12	0.00
04/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	12481	12	12481	12	0.00
04/04/2017	2046 On 02-November-17			Bond Future	129.66	129.6525	129.6598	129.6525	0.00
04/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6650	7	6650	7	0.00
04/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6660	7	6660	7	0.00
04/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6640	7	6640	7	0.00
04/04/2017	2050 On 04-May-17			Bond Future	136.02	135.0842	136.0188	135.0842	24,114.00
04/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	11821	13	11821	13	0.00
04/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	11811	13	11811	13	0.00
04/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	11831	13	11831	13	0.00
04/04/2017	2050 On 03-August-17			Bond Future	136.97	136.0228	136.9745	136.0228	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
04/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12245	13	12245	13	0.00
04/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12265	13	12265	13	0.00
04/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12255	13	12255	13	0.00
04/04/2017	2050 On 02-November-17			Bond Future	139.69	138.7183	139.6898	138.7183	0.00
04/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
04/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	4960	6	4960	6	0.00
04/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	4970	6	4970	6	0.00
04/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	4980	6	4980	6	0.00
04/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	AL37 On 04-May-17			Index Future	529.22	527.4060	529.2200	527.4060	1.00
04/04/2017	AL37 On 03-August-17			Index Future	539.32	537.4750	539.3200	537.4750	0.00
04/04/2017	AL37 On 02-November-17			Index Future	549.88	548.0000	549.8840	548.0000	0.00
04/04/2017	AL7T On 04-May-17			Index Future	605.01	602.7960	605.0130	602.7960	0.00
04/04/2017	AL7T On 03-August-17			Index Future	616.56	614.3040	616.5600	614.3040	0.00
04/04/2017	AL7T On 02-November-17			Index Future	628.64	626.3330	628.6370	626.3330	0.00
04/04/2017	ALBI On 04-May-17			Index Future	547.81	545.8110	547.8070	545.8110	594.00
04/04/2017	ALBI On 03-August-17			Index Future	558.26	556.2320	558.2620	556.2320	33.00
04/04/2017	ALBI On 02-November-17			Index Future	569.20	567.1230	569.1970	567.1230	0.00
04/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	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
04/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2017	EL28 On 04-May-17			Bond Future	126.10	125.6056	126.0960	125.6056	0.00
04/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11804	12	11804	12	0.00
04/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11814	12	11814	12	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
04/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11824	12	11824	12	0.00
04/04/2017	EL28 On 03-August-17			Bond Future	128.53	128.0265	128.5254	128.0265	0.00
04/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6645	7	6645	7	0.00
04/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6635	7	6635	7	0.00
04/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6655	7	6655	7	0.00
04/04/2017	EL28 On 02-November-17			Bond Future	129.32	128.8110	129.3207	128.8110	0.00
04/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
04/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4549	5	4549	5	0.00
04/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4569	5	4569	5	0.00
04/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4559	5	4559	5	0.00
04/04/2017	ES33 On 04-May-17			Bond Future	10.70	76.3402	10.7010	76.3402	9,466.00
04/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	946	1	946	1	0.00
04/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	882	1	882	1	0.00
04/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1009	1	1009	1	0.00
04/04/2017	ES33 On 03-August-17			Bond Future	10.79	77.7978	10.7885	77.7978	0.00
04/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1607	2	1607	2	0.00
04/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1480	2	1480	2	0.00
04/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1543	2	1543	2	0.00
04/04/2017	ES33 On 02-November-17			Bond Future	10.88	75.5287	10.8760	75.5287	0.00
04/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
04/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1258	2	1258	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
04/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1196	1	1196	1	0.00
04/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1320	2	1320	2	0.00
04/04/2017	ES42 On 04-May-17			Bond Future	10.85	79.8682	10.8517	79.8682	8,777.00
04/04/2017	ES42 On 03-August-17			Bond Future	10.94	81.3932	10.9378	81.3932	0.00
04/04/2017	ES42 On 02-November-17			Bond Future	11.02	78.7253	11.0229	78.7253	0.00
04/04/2017	GOVI On 04-May-17			GOVI	545.90	543.8800	545.9030	543.8800	401.00
04/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2837130	282	2837130	282	0.00
04/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2837030	282	2837030	282	0.00
04/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2837230	282	2837230	282	0.00
04/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 03-August-17			GOVI	556.32	554.2640	556.3220	554.2640	0.00
04/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	47780	7	47780	7	0.00
04/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	47880	7	47880	7	0.00
04/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	47680	7	47680	7	0.00
04/04/2017	GOVI On 02-November-17			GOVI	567.22	565.1170	567.2190	565.1170	0.00
04/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
04/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	52310	7	52310	7	0.00
04/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	52410	7	52410	7	0.00
04/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	52210	7	52210	7	0.00
04/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2017	IGOV On 04-May-17			Index Future	245.66	245.5490	245.6610	245.5490	925.00
04/04/2017	IGOV On 03-August-17			Index Future	250.39	250.2810	250.3940	250.2810	295.00
04/04/2017	IGOV On 02-November-17			Index Future	255.36	255.2400	255.3570	255.2400	0.00
04/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
04/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
04/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
04/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00

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04/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6249	99.6272	99.6249	0.00
04/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8716	99.8757	99.8716	0.00
04/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.89	99.8874	99.8934	99.8874	0.00
04/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.16	100.1484	100.1556	100.1484	0.00
04/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.90	99.8981	99.9022	99.8981	0.00
04/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.18	99.1698	99.1755	99.1698	0.00
04/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8336	98.8414	98.8336	0.00
04/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.89	98.8856	98.8929	98.8856	0.00
04/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.38	99.3800	99.3800	99.3800	0.00
04/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.89	99.8797	99.8931	99.8797	0.00
04/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.41	100.3985	100.4118	100.3985	0.00
04/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.68	97.7073	97.6836	97.7073	0.00
04/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.02	97.0473	97.0210	97.0473	0.00
04/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.33	96.3584	96.3293	96.3584	0.00
04/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.61	96.6406	96.6083	96.6406	0.00
04/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.87	98.9035	98.8671	98.9035	51.00
04/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.08	99.1238	99.0807	99.1238	0.00
04/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.33	100.3927	100.3328	100.3927	0.00
04/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.73	97.9545	97.7345	97.9545	0.00
04/04/2017	IS10 On 16-March-26			Interest Rate Swap	94.81	95.0545	94.8135	95.0545	0.00
04/04/2017	IS10 On 15-June-26			Interest Rate Swap	93.62	93.8635	93.6198	93.8635	0.00
04/04/2017	IS10 On 21-September-26			Interest Rate Swap	95.78	96.0057	95.7750	96.0057	0.00
04/04/2017	IS10 On 21-December-26			Interest Rate Swap	99.51	99.7244	99.5123	99.7244	0.00
04/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.15	98.3569	98.1545	98.3569	0.00
04/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.20	100.4014	100.2030	100.4014	0.00
04/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
04/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
04/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
04/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
04/04/2017	JBAF On 16-August-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
04/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
04/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
04/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
04/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
04/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
04/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
04/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
04/04/2017	R023 On 04-May-17			Bond Future	8.30	98.5648	8.3018	98.5648	19,766.00
04/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1492	1	1492	1	0.00
04/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1561	1	1561	1	0.00
04/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1526	1	1526	1	0.00
04/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	214	0	214	0	0.00
04/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	205	0	205	0	0.00
04/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	196	0	196	0	0.00
04/04/2017	R023 On 03-August-17			Bond Future	8.33	100.4467	8.3300	100.4467	0.00
04/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1926	2	1926	2	0.00
04/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1981	2	1981	2	0.00
04/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1953	2	1953	2	0.00
04/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	855	1	855	1	0.00
04/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	840	1	840	1	0.00
04/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	825	1	825	1	0.00
04/04/2017	R023 On 02-November-17			Bond Future	8.35	98.4822	8.3547	98.4822	0.00
04/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2003	2	2003	2	0.00
04/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2027	2	2027	2	0.00
04/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2053	2	2053	2	0.00
04/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1138	1	1138	1	0.00
04/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1122	1	1122	1	0.00
04/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1154	1	1154	1	0.00
04/04/2017	R035 On 04-May-17			Bond Future	9.66	94.6463	9.6647	94.6463	8,780.00
04/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1087	1	1087	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
04/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1005	1	1005	1	0.00
04/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	924	1	924	1	0.00
04/04/2017	R035 On 03-August-17			Bond Future	9.72	96.4534	9.7190	96.4534	0.00
04/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	1592	2	1592	2	0.00
04/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	1754	2	1754	2	0.00
04/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	1673	2	1673	2	0.00
04/04/2017	R035 On 02-November-17			Bond Future	9.77	93.8400	9.7721	93.8400	0.00
04/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1279	2	1279	2	0.00
04/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1358	2	1358	2	0.00
04/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	1438	2	1438	2	0.00
04/04/2017	R186 On 04-May-17			Bond Future	8.92	113.6411	8.9189	113.6411	106,399.00
04/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2282	2	2282	2	0.00
04/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	977	1	977	1	0.00
04/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1148	1	1148	1	0.00
04/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1043	1	1043	1	0.00
04/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1296	1	1296	1	0.00
04/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	477	0	477	0	500.00
04/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1010	1	1010	1	0.00
04/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	132	0	132	0	500.00
04/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1184	1	1184	1	0.00
04/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	882	1	882	1	0.00
04/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	394	1	394	1	5,209.00
04/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1174	1	1174	1	0.00
04/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1005	1	1005	1	500.00
04/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	973	1	973	1	5,209.00
04/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1138	1	1138	1	0.00
04/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	3451	4	3451	4	0.00
04/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1104	1	1104	1	0.00

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04/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	1978	2	1978	2	0.00
04/04/2017	R186 On 03-August-17			Bond Future	8.97	110.5081	8.9675	110.5081	9,133.00
04/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4368	4	4368	4	0.00
04/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3680	3	3680	3	0.00
04/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2048	2	2048	2	0.00
04/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	1982	2	1982	2	0.00
04/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2015	2	2015	2	0.00
04/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1793	2	1793	2	0.00
04/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	904	1	904	1	6,500.00
04/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1177	1	1177	1	750.00
04/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2365	3	2365	3	0.00
04/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2297	3	2297	3	0.00
04/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2578	3	2578	3	750.00
04/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2331	3	2331	3	0.00
04/04/2017	R186 On 02-November-17			Bond Future	9.01	112.6724	9.0093	112.6724	0.00
04/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2466	2	2466	2	0.00
04/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2497	2	2497	2	0.00
04/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2528	2	2528	2	0.00
04/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3276	4	3276	4	0.00
04/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3242	3	3242	3	0.00
04/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3311	4	3311	4	0.00
04/04/2017	R197 On 04-May-17			Bond Future	296.25	296.2332	296.2504	296.2332	1,063.00
04/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	12340	12	12340	12	0.00
04/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	12350	12	12350	12	0.00
04/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	12330	12	12330	12	0.00
04/04/2017	R197 On 03-August-17			Bond Future	295.06	295.0478	295.0629	295.0478	0.00
04/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	12987	13	12987	13	0.00
04/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	13007	13	13007	13	0.00

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04/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	12997	13	12997	13	0.00
04/04/2017	R197 On 02-November-17			Bond Future	300.91	300.8944	300.9121	300.8944	0.00
04/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	4248	4	4248	4	0.00
04/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	4258	4	4258	4	0.00
04/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	4238	4	4238	4	0.00
04/04/2017	R202 On 04-May-17			Bond Future	241.56	243.1060	241.5616	243.1060	33,327.00
04/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	15148	14	15148	14	0.00
04/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	15158	14	15158	14	0.00
04/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	15168	14	15168	14	0.00
04/04/2017	R202 On 03-August-17			Bond Future	242.55	244.1292	242.5531	244.1292	0.00
04/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	15807	14	15807	14	0.00
04/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	15817	14	15817	14	0.00
04/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	15797	14	15797	14	0.00
04/04/2017	R202 On 02-November-17			Bond Future	247.36	248.9669	247.3615	248.9669	0.00
04/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	6528	5	6528	5	0.00
04/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	6548	5	6548	5	0.00
04/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	6538	5	6538	5	0.00
04/04/2017	R203 On 04-May-17			Bond Future	7.38	101.4734	7.3836	101.4734	31,101.00
04/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
04/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
04/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	163	0	163	0	0.00

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04/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	159	0	159	0	0.00
04/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	166	0	166	0	0.00
04/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
04/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
04/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
04/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
04/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
04/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
04/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
04/04/2017	R204 On 04-May-17			Bond Future	7.60	103.5574	7.5966	103.5574	28,589.00
04/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	476	0	476	0	0.00
04/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	503	0	503	0	0.00
04/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	489	0	489	0	0.00
04/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	20	0	20	0	0.00
04/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	18	0	18	0	0.00
04/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	21	0	21	0	0.00
04/04/2017	R204 On 03-August-17			Bond Future	7.57	101.4944	7.5710	101.4944	0.00
04/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	432	0	432	0	0.00
04/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	440	0	440	0	0.00
04/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	448	0	448	0	0.00
04/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	202	0	202	0	0.00
04/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	197	0	197	0	0.00
04/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	193	0	193	0	0.00
04/04/2017	R204 On 02-November-17			Bond Future	7.48	103.4821	7.4806	103.4821	0.00
04/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	447	0	447	0	0.00
04/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	432	0	432	0	0.00
04/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	440	0	440	0	0.00
04/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	158	0	158	0	0.00
04/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	154	0	154	0	0.00
04/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	151	0	151	0	0.00
04/04/2017	R207 On 04-May-17			Bond Future	7.76	100.8351	7.7634	100.8351	76,368.00
04/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1044	1	1044	1	0.00
04/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1088	1	1088	1	0.00
04/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1066	1	1066	1	0.00

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04/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	15	0	15	0	0.00
04/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	18	0	18	0	0.00
04/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	16	0	16	0	0.00
04/04/2017	R207 On 03-August-17			Bond Future	7.77	99.1172	7.7709	99.1172	0.00
04/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1096	1	1096	1	51.00
04/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1461	1	1461	1	0.00
04/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1442	1	1442	1	0.00
04/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1479	1	1479	1	0.00
04/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	113	0	113	0	0.00
04/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	194	0	194	0	0.00
04/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	107	0	107	0	0.00
04/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	110	0	110	0	0.00
04/04/2017	R207 On 02-November-17			Bond Future	7.74	101.0584	7.7425	101.0584	0.00
04/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	907	1	907	1	0.00
04/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	933	1	933	1	0.00
04/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	920	1	920	1	0.00
04/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	337	0	337	0	0.00
04/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	331	0	331	0	0.00
04/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	343	0	343	0	0.00
04/04/2017	R208 On 04-May-17			Bond Future	7.90	96.6458	7.9022	96.6458	23,301.00
04/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1525	1	1525	1	0.00
04/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1584	1	1584	1	0.00
04/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1554	1	1554	1	0.00
04/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	32	0	32	0	0.00
04/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	28	0	28	0	0.00
04/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	30	0	30	0	0.00
04/04/2017	R208 On 03-August-17			Bond Future	7.91	98.4911	7.9140	98.4911	0.00
04/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1533	1	1533	1	0.00
04/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1577	1	1577	1	0.00
04/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1555	1	1555	1	0.00
04/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	358	0	358	0	0.00
04/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	350	0	350	0	0.00
04/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	366	0	366	0	0.00
04/04/2017	R208 On 02-November-17			Bond Future	7.91	97.0173	7.9119	97.0173	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
04/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1345	1	1345	1	0.00
04/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1382	1	1382	1	0.00
04/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1364	1	1364	1	0.00
04/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	570	1	570	1	0.00
04/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	560	1	560	1	0.00
04/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	580	1	580	1	0.00
04/04/2017	R209 On 04-May-17			Bond Future	9.66	70.9657	9.6633	70.9657	62,286.00
04/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1061	1	1061	1	0.00
04/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	44	0	44	0	1,130.00
04/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	606	1	606	1	0.00
04/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	628	1	628	1	0.00
04/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	363	0	363	0	0.00
04/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	651	1	651	1	0.00
04/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1283	1	1283	1	1,130.00
04/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5177	5	5177	5	0.00
04/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1975	2	1975	2	0.00
04/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2630	3	2630	3	1,130.00
04/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1929	2	1929	2	0.00
04/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1884	2	1884	2	0.00
04/04/2017	R209 On 03-August-17			Bond Future	9.71	72.3207	9.7136	72.3207	0.00
04/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1541	1	1541	1	0.00
04/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1515	1	1515	1	0.00
04/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1567	1	1567	1	0.00
04/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3376	4	3376	4	0.00
04/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3334	4	3334	4	0.00
04/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3418	4	3418	4	0.00
04/04/2017	R209 On 02-November-17			Bond Future	9.76	70.5865	9.7608	70.5865	1,118.00
04/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	3909	4	3909	4	0.00
04/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2380	2	2380	2	0.00
04/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2323	2	2323	2	0.00
04/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	292	0	292	0	2,800.00
04/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1117	1	1117	1	2,800.00
04/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2351	2	2351	2	0.00
04/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2376	3	2376	3	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6350	7	6350	7	0.00
04/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3842	4	3842	4	0.00
04/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3919	4	3919	4	0.00
04/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10866	11	10866	11	0.00
04/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3880	4	3880	4	0.00
04/04/2017	R210 On 04-May-17			Bond Future	182.75	182.0406	182.7458	182.0406	1,698.00
04/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	9564	10	9564	10	0.00
04/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	9584	10	9584	10	0.00
04/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	9574	10	9574	10	0.00
04/04/2017	R210 On 03-August-17			Bond Future	186.27	185.5492	186.2667	185.5492	0.00
04/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	10023	11	10023	11	0.00
04/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	10033	11	10033	11	0.00
04/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	10013	11	10013	11	0.00
04/04/2017	R210 On 02-November-17			Bond Future	187.55	186.8142	187.5474	186.8142	0.00
04/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	4533	5	4533	5	0.00
04/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	4523	5	4523	5	0.00
04/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	4543	5	4543	5	0.00
04/04/2017	R212 On 04-May-17			Bond Future	147.06	147.0546	147.0631	147.0546	3,268.00
04/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	5177	5	5177	5	0.00
04/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	5187	5	5187	5	0.00
04/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	5167	5	5167	5	0.00
04/04/2017	R212 On 03-August-17			Bond Future	147.86	147.8560	147.8636	147.8560	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
04/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	5476	5	5476	5	0.00
04/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	5486	5	5486	5	0.00
04/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	5496	6	5496	6	0.00
04/04/2017	R212 On 02-November-17			Bond Future	150.79	150.7859	150.7948	150.7859	0.00
04/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
04/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	1605	2	1605	2	0.00
04/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	1625	2	1625	2	0.00
04/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	1615	2	1615	2	0.00
04/04/2017	R213 On 04-May-17			Bond Future	9.37	82.8704	9.3677	82.8704	45,201.00
04/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1069	1	1069	1	0.00
04/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1135	1	1135	1	0.00
04/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1102	1	1102	1	0.00
04/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1153	1	1153	1	0.00
04/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1119	1	1119	1	0.00
04/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1186	1	1186	1	0.00
04/04/2017	R213 On 03-August-17			Bond Future	9.42	84.4527	9.4157	84.4527	0.00
04/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	1987	2	1987	2	0.00
04/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2018	2	2018	2	0.00
04/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2050	2	2050	2	0.00
04/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2518	3	2518	3	0.00
04/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2484	3	2484	3	0.00
04/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2553	3	2553	3	0.00
04/04/2017	R213 On 02-November-17			Bond Future	9.46	82.5555	9.4624	82.5555	0.00
04/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2594	2	2594	2	0.00
04/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2532	2	2532	2	0.00
04/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2563	2	2563	2	0.00
04/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3333	4	3333	4	0.00
04/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3299	3	3299	3	0.00
04/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3264	3	3264	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
04/04/2017	R214 On 04-May-17			Bond Future	9.73	71.1423	9.7327	71.1423	35,332.00
04/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	715	1	715	1	0.00
04/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	766	1	766	1	0.00
04/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	740	1	740	1	0.00
04/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	1930	2	1930	2	0.00
04/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1884	2	1884	2	0.00
04/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1838	2	1838	2	0.00
04/04/2017	R214 On 03-August-17			Bond Future	9.78	72.5006	9.7813	72.5006	0.00
04/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1675	2	1675	2	0.00
04/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1703	2	1703	2	0.00
04/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1731	2	1731	2	0.00
04/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3537	4	3537	4	0.00
04/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3494	4	3494	4	0.00
04/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3581	4	3581	4	0.00
04/04/2017	R214 On 02-November-17			Bond Future	9.83	70.6229	9.8286	70.6229	0.00
04/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2468	2	2468	2	0.00
04/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2528	2	2528	2	0.00
04/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2498	2	2498	2	0.00
04/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4115	4	4115	4	0.00
04/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4197	4	4197	4	0.00
04/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4156	4	4156	4	0.00
04/04/2017	R248 On 04-May-17			Bond Future	9.79	91.1421	9.7883	91.1421	76,383.00
04/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1183	1	1183	1	0.00
04/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1147	1	1147	1	0.00
04/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	1112	1	1112	1	0.00
04/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2291	3	2291	3	0.00
04/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2237	3	2237	3	0.00
04/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2346	3	2346	3	0.00
04/04/2017	R248 On 03-August-17			Bond Future	9.84	92.8823	9.8387	92.8823	170.00
04/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2317	2	2317	2	0.00
04/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2354	2	2354	2	0.00
04/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2282	2	2282	2	0.00
04/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4664	5	4664	5	0.00
04/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4719	5	4719	5	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
04/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4775	5	4775	5	0.00
04/04/2017	R248 On 02-November-17			Bond Future	9.89	90.2624	9.8879	90.2624	0.00
04/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3364	3	3364	3	0.00
04/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3441	3	3441	3	0.00
04/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3402	3	3402	3	0.00
04/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5554	6	5554	6	0.00
04/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5503	6	5503	6	0.00
04/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5452	6	5452	6	0.00