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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/01/2017 TO: 05/01/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0857 On 31-March-21			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
05/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	2025 On 02-February-17			Bond Future	126.81	127.0910	126.8099	127.0910	3,231.00
05/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3180	3	3	3	0.00
05/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3190	3	3	3	0.00
05/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3200	3	3	3	0.00
05/01/2017	2025 On 04-May-17			Bond Future	129.26	129.5450	129.2577	129.5450	0.00
05/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3312	3	3	3	0.00
05/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3322	3	3	3	0.00
05/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3302	3	3	3	0.00
05/01/2017	2025 On 03-August-17			Bond Future	130.49	130.7899	130.4944	130.7899	0.00
05/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3466	3	3	3	0.00
05/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3476	3	3	3	0.00
05/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3486	3	3	3	0.00
05/01/2017	2030 On 02-February-17			Bond Future	9.30	90.0704	90.4940	90.0704	34,278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	95	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	26	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	44	0	0	0	0.00
05/01/2017	2030 On 04-May-17			Bond Future	9.35	91.8042	92.2354	91.8042	0.00
05/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	118	1	0	1	0.00
05/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	187	1	0	1	0.00
05/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	49	0	0	0	0.00
05/01/2017	2030 On 03-August-17			Bond Future	9.39	89.6189	90.0570	89.6189	0.00
05/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	359	1	0	1	0.00
05/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	427	1	0	1	0.00
05/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	291	1	0	1	0.00
05/01/2017	2032 On 02-February-17			Bond Future	9.45	92.8965	93.3486	92.8965	19,304.00
05/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1510	1	2	1	0.00
05/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1594	1	2	1	0.00
05/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1552	1	2	1	0.00
05/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	1052	1	1	1	0.00
05/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	1020	1	1	1	0.00
05/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	1084	1	1	1	0.00
05/01/2017	2032 On 04-May-17			Bond Future	9.50	90.5257	90.9858	90.5257	0.00
05/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2501	2	3	2	0.00
05/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2466	2	2	2	0.00
05/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2431	2	2	2	0.00
05/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2855	3	3	3	0.00
05/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2894	3	3	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
05/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2816	3	3	3	0.00
05/01/2017	2032 On 03-August-17			Bond Future	9.55	92.3223	92.7900	92.3223	0.00
05/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3171	3	3	3	0.00
05/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3239	3	3	3	0.00
05/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3205	3	3	3	0.00
05/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3946	4	4	4	0.00
05/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	4024	4	4	4	0.00
05/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3985	4	4	4	0.00
05/01/2017	2033 On 02-February-17			Bond Future	105.80	105.7966	105.7978	105.7966	5,474.00
05/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3912	4	4	4	0.00
05/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3922	4	4	4	0.00
05/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3902	4	4	4	0.00
05/01/2017	2033 On 04-May-17			Bond Future	106.80	106.7998	106.8003	106.7998	0.00
05/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4040	4	4	4	0.00
05/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4050	4	4	4	0.00
05/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4030	4	4	4	0.00
05/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9254	108.9240	108.9254	0.00
05/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4196	4	4	4	0.00
05/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4206	4	4	4	0.00
05/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4216	4	4	4	0.00
05/01/2017	2037 On 02-February-17			Bond Future	9.63	89.6699	90.2042	89.6699	47,873.00
05/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1563	1	2	1	0.00
05/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1649	1	2	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
05/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1606	1	2	1	0.00
05/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	1335	2	1	2	0.00
05/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	1296	2	1	2	0.00
05/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	1259	2	1	2	0.00
05/01/2017	2037 On 04-May-17			Bond Future	9.68	91.3960	91.9400	91.3960	0.00
05/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2631	2	3	2	0.00
05/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2594	2	3	2	0.00
05/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2669	2	3	2	0.00
05/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3437	4	3	4	0.00
05/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	3348	4	3	4	0.00
05/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	3392	4	3	4	0.00
05/01/2017	2037 On 03-August-17			Bond Future	9.73	88.9523	89.5054	88.9523	0.00
05/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3466	3	3	3	0.00
05/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3431	3	3	3	0.00
05/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3395	3	3	3	0.00
05/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4780	5	5	5	0.00
05/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4735	5	5	5	0.00
05/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4690	5	5	5	0.00
05/01/2017	2038 On 02-February-17			Bond Future	130.18	130.6174	130.1810	130.6174	22,790.00
05/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6869	6	7	6	0.00
05/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6879	6	7	6	0.00
05/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6889	6	7	6	0.00
05/01/2017	2038 On 04-May-17			Bond Future	132.69	133.1394	132.6940	133.1394	0.00
05/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	7086	7	7	7	0.00
05/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	7096	7	7	7	0.00
05/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	7076	7	7	7	0.00
05/01/2017	2038 On 03-August-17			Bond Future	133.83	134.2892	133.8323	134.2892	0.00

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05/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7338	7	7	7	0.00
05/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7328	7	7	7	0.00
05/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7348	7	7	7	0.00
05/01/2017	2040 On 02-February-17			Bond Future	9.64	93.7943	94.3265	93.7943	8,238.00
05/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1346	1	1	1	0.00
05/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1426	1	1	1	0.00
05/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1386	1	1	1	0.00
05/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1840	2	2	2	0.00
05/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1744	2	2	2	0.00
05/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1792	2	2	2	0.00
05/01/2017	2040 On 04-May-17			Bond Future	9.69	95.5998	96.1416	95.5998	0.00
05/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3069	3	3	3	0.00
05/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3028	3	3	3	0.00
05/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	2987	3	3	3	0.00
05/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3526	4	4	4	0.00
05/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3573	4	4	4	0.00
05/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3480	4	3	4	0.00
05/01/2017	2040 On 03-August-17			Bond Future	9.73	92.9890	93.5399	92.9890	0.00
05/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	3906	4	4	4	0.00
05/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	3946	4	4	4	0.00
05/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	3986	4	4	4	0.00
05/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4932	5	5	5	0.00
05/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4885	5	5	5	0.00
05/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4980	5	5	5	0.00
05/01/2017	2044 On 02-February-17			Bond Future	9.65	91.0281	91.6105	91.0281	20,374.00
05/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2205	2	2	2	0.00
05/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2152	2	2	2	0.00
05/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2258	2	2	2	0.00
05/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	1082	1	1	1	0.00

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05/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	1116	1	1	1	0.00
05/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	1150	1	1	1	0.00
05/01/2017	2044 On 04-May-17			Bond Future	9.69	92.7803	93.3735	92.7803	0.00
05/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3218	3	3	3	0.00
05/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3260	3	3	3	0.00
05/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3175	3	3	3	0.00
05/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	3436	4	3	4	0.00
05/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	3390	4	3	4	0.00
05/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3481	4	3	4	0.00
05/01/2017	2044 On 03-August-17			Bond Future	9.74	90.2388	90.8420	90.2388	0.00
05/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4069	4	4	4	0.00
05/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	3989	4	4	4	0.00
05/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4029	4	4	4	0.00
05/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	5040	5	5	5	0.00
05/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4992	5	5	5	0.00
05/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4944	5	5	5	0.00
05/01/2017	2046 On 02-February-17			Bond Future	131.35	131.3443	131.3457	131.3443	18,408.00
05/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5794	6	6	6	0.00
05/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5804	6	6	6	0.00
05/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5784	6	6	6	0.00
05/01/2017	2046 On 04-May-17			Bond Future	132.35	132.3514	132.3519	132.3514	0.00
05/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5978	6	6	6	0.00
05/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5988	6	6	6	0.00
05/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5968	6	6	6	0.00
05/01/2017	2046 On 03-August-17			Bond Future	134.98	134.9856	134.9837	134.9856	0.00
05/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6206	6	6	6	0.00
05/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6186	6	6	6	0.00
05/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6196	6	6	6	0.00
05/01/2017	2050 On 02-February-17			Bond Future	138.92	138.9180	138.9193	138.9180	24,832.00
05/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	6051	6	6	6	0.00
05/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	6061	6	6	6	0.00
05/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	6041	6	6	6	0.00
05/01/2017	2050 On 04-May-17			Bond Future	141.60	141.6001	141.6008	141.6001	0.00
05/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	6239	6	6	6	0.00
05/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	6249	6	6	6	0.00
05/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	6229	6	6	6	0.00
05/01/2017	2050 On 03-August-17			Bond Future	142.75	142.7558	142.7538	142.7558	0.00
05/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
05/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	6466	6	6	6	0.00
05/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	6486	6	6	6	0.00
05/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	6476	6	6	6	0.00
05/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	AL37 On 02-February-17			Index Future	513.68	512.4890	513.6770	512.4890	7.00
05/01/2017	AL37 On 04-May-17			Index Future	523.56	522.3530	523.5610	522.3530	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
05/01/2017	AL37 On 03-August-17			Index Future	533.94	532.7180	533.9390	532.7180	0.00
05/01/2017	AL7T On 02-February-17			Index Future	593.71	591.4930	593.7070	591.4930	2.00
05/01/2017	AL7T On 04-May-17			Index Future	605.13	602.8770	605.1310	602.8770	0.00
05/01/2017	AL7T On 03-August-17			Index Future	617.13	614.8400	617.1270	614.8400	0.00
05/01/2017	ALBI On 02-February-17			Index Future	538.51	536.1040	538.5080	536.1040	754.00
05/01/2017	ALBI On 04-May-17			Index Future	548.87	546.4220	548.8700	546.4220	0.00
05/01/2017	ALBI On 03-August-17			Index Future	559.75	557.2650	559.7510	557.2650	0.00
05/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C186 On 21-December-26			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
05/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CES1 On 20-April-18			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
05/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2017	EL28 On 02-February-17			Bond Future	127.95	127.9473	127.9508	127.9473	0.00
05/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7149	7	7	7	0.00
05/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7159	7	7	7	0.00
05/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7169	7	7	7	0.00
05/01/2017	EL28 On 04-May-17			Bond Future	128.74	128.7347	128.7375	128.7347	0.00
05/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9162	9	9	9	0.00
05/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9172	9	9	9	0.00
05/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9182	9	9	9	0.00
05/01/2017	EL28 On 03-August-17			Bond Future	131.30	131.2970	131.2975	131.2970	0.00
05/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
05/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3873	4	4	4	0.00
05/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3863	4	4	4	0.00
05/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3883	4	4	4	0.00
05/01/2017	ES33 On 02-February-17			Bond Future	10.54	79.0783	79.3725	79.0783	8,849.00
05/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	300	0	0	0	0.00
05/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	363	0	0	0	0.00
05/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	426	0	0	0	0.00
05/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 02-February-17	10.59	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
05/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17			Bond Future	10.62	76.8068	77.1062	76.8068	0.00
05/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	467	1	0	1	0.00
05/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	404	1	0	1	0.00
05/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	530	1	1	1	0.00
05/01/2017	ES33 On 03-August-17			Bond Future	10.70	78.3311	78.6351	78.3311	0.00
05/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1062	1	1	1	0.00
05/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	936	1	1	1	0.00
05/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	999	1	1	1	0.00
05/01/2017	ES42 On 02-February-17			Bond Future	10.66	83.1875	83.6709	83.1875	8,777.00
05/01/2017	ES42 On 04-May-17			Bond Future	10.74	80.5260	81.0183	80.5260	0.00
05/01/2017	ES42 On 03-August-17			Bond Future	10.81	82.1245	82.6249	82.1245	0.00
05/01/2017	GOVI On 02-February-17			GOVI	536.49	534.0690	536.4940	534.0690	486.00
05/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	31740	1	3	1	0.00
05/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	31540	1	3	1	0.00
05/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	31640	1	3	1	0.00
05/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 04-May-17			GOVI	546.82	544.3480	546.8170	544.3480	0.00
05/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2846170	282	285	282	0.00
05/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2846270	282	285	282	0.00
05/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2846370	282	285	282	0.00
05/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	GOVI On 03-August-17			GOVI	557.66	555.1490	557.6570	555.1490	0.00
05/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
05/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	34530	6	3	6	0.00
05/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	34330	6	3	6	0.00
05/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	34430	6	3	6	0.00
05/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2017	IGOV On 02-February-17			Index Future	246.59	246.9090	246.5880	246.9090	1,031.00
05/01/2017	IGOV On 04-May-17			Index Future	251.35	251.6770	251.3480	251.6770	0.00
05/01/2017	IGOV On 03-August-17			Index Future	256.35	256.6860	256.3450	256.6860	0.00
05/01/2017	ILBI On 02-February-17			Index Future	669.97	670.1070	669.9700	670.1070	157.00
05/01/2017	ILBI On 04-May-17			Index Future	682.95	683.0890	682.9470	683.0890	0.00
05/01/2017	ILBI On 03-August-17			Index Future	696.39	696.5370	696.3930	696.5370	0.00
05/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
05/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6142	99.6140	99.6142	0.00
05/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6447	99.6435	99.6447	0.00
05/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.90	99.8998	99.8964	99.8998	0.00
05/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9366	99.9283	99.9366	0.00
05/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9272	99.9240	99.9272	0.00
05/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2219	99.2134	99.2219	0.00
05/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.88	98.8938	98.8794	98.8938	0.00
05/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.94	98.9646	98.9434	98.9646	0.00
05/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.45	99.4700	99.4500	99.4700	0.00
05/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.97	99.9781	99.9655	99.9781	0.00
05/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.82	97.9231	97.8152	97.9231	0.00
05/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.15	97.2739	97.1502	97.2739	0.00
05/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.45	96.5909	96.4511	96.5909	0.00
05/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.73	96.8812	96.7258	96.8812	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
05/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.98	99.1490	98.9824	99.1490	50.00
05/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.20	99.3768	99.2007	99.3768	0.00
05/01/2017	IS10 On 17-December-25			Interest Rate Swap	98.22	98.5547	98.2184	98.5547	0.00
05/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.34	95.6826	95.3353	95.6826	0.00
05/01/2017	IS10 On 15-June-26			Interest Rate Swap	94.15	94.5070	94.1510	94.5070	0.00
05/01/2017	IS10 On 21-September-26			Interest Rate Swap	96.30	96.6548	96.2967	96.6548	0.00
05/01/2017	IS10 On 21-December-26			Interest Rate Swap	100.01	100.3663	100.0103	100.3663	0.00
05/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.64	99.0032	98.6386	99.0032	0.00
05/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
05/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
05/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	1,000.00
05/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
05/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
05/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
05/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
05/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
05/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
05/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
05/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
05/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/01/2017	R023 On 02-February-17			Bond Future	8.57	99.3172	99.6194	99.3172	18,877.00
05/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1561	1	2	1	0.00
05/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1526	1	2	1	0.00
05/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1492	1	1	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
05/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	250	0	0	0	0.00
05/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	260	0	0	0	0.00
05/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	240	0	0	0	0.00
05/01/2017	R023 On 04-May-17			Bond Future	8.61	97.2965	97.6041	97.2965	0.00
05/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1402	1	1	1	0.00
05/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1446	1	1	1	0.00
05/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1424	1	1	1	0.00
05/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1473	2	1	2	0.00
05/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1429	2	1	2	0.00
05/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1451	2	1	2	0.00
05/01/2017	R023 On 03-August-17			Bond Future	8.63	99.2274	99.5392	99.2274	0.00
05/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1768	2	2	2	0.00
05/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1810	2	2	2	0.00
05/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1789	2	2	2	0.00
05/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1999	2	2	2	0.00
05/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1978	2	2	2	0.00
05/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1956	2	2	2	0.00
05/01/2017	R035 On 02-February-17			Bond Future	9.57	97.4308	97.9673	97.4308	7,194.00
05/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	515	1	1	1	0.00
05/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	433	1	0	1	0.00
05/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	597	1	1	1	0.00
05/01/2017	R035 On 04-May-17			Bond Future	9.62	94.8031	95.3494	94.8031	0.00
05/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	751	1	1	1	0.00
05/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	670	1	1	1	0.00
05/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	588	1	1	1	0.00
05/01/2017	R035 On 03-August-17			Bond Future	9.67	96.6845	97.2398	96.6845	0.00
05/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	1342	2	1	2	0.00
05/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	1179	2	1	2	0.00
05/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	1261	2	1	2	0.00
05/01/2017	R186 On 02-February-17			Bond Future	8.87	111.5091	111.9335	111.5091	116,516.00
05/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4344	4	4	4	0.00
05/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1121	1	1	1	0.00
05/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	3738	3	4	3	0.00
05/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	138	0	0	0	500.00
05/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	864	1	1	1	0.00
05/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1419	1	1	1	0.00
05/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1714	1	2	1	0.00
05/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	12	0	0	0	7,000.00
05/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	418	0	0	0	7,000.00
05/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	924	1	1	1	0.00
05/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	189	0	0	0	750.00
05/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	894	1	1	1	0.00
05/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1228	1	1	1	0.00
05/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2088	2	2	2	0.00
05/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	454	0	0	0	500.00
05/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1423	2	1	2	0.00
05/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	868	1	1	1	2,546.00
05/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	681	1	1	1	500.00
05/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3685	4	4	4	0.00
05/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	2316	3	2	3	0.00
05/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	140	0	0	0	750.00
05/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	86	0	0	0	13,500.00
05/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	1122	1	1	1	500.00
05/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	2210	3	2	3	0.00
05/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	1343	2	1	2	0.00
05/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	508	1	1	1	2,546.00
05/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	6283	7	6	7	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
05/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	1022	1	1	1	750.00
05/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	3303	4	3	4	0.00
05/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1383	2	1	2	0.00
05/01/2017	R186 On 04-May-17			Bond Future	8.91	113.6553	114.0873	113.6553	0.00
05/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2285	2	2	2	0.00
05/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2218	2	2	2	0.00
05/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2251	2	2	2	0.00
05/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2384	3	2	3	0.00
05/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2350	3	2	3	0.00
05/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2316	3	2	3	0.00
05/01/2017	R186 On 03-August-17			Bond Future	8.95	110.6060	111.0444	110.6060	0.00
05/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	2952	3	3	3	0.00
05/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3017	3	3	3	0.00
05/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	2984	3	3	3	0.00
05/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	3222	3	3	3	0.00
05/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	3188	3	3	3	0.00
05/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	3154	3	3	3	0.00
05/01/2017	R197 On 02-February-17			Bond Future	294.62	294.9680	294.6248	294.9680	1,246.00
05/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7955	8	8	8	0.00
05/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7965	8	8	8	0.00
05/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7945	8	8	8	0.00
05/01/2017	R197 On 04-May-17			Bond Future	300.31	300.6633	300.3118	300.6633	0.00
05/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8278	8	8	8	0.00
05/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8288	8	8	8	0.00
05/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8268	8	8	8	0.00
05/01/2017	R197 On 03-August-17			Bond Future	299.38	299.7441	299.3800	299.7441	0.00
05/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8670	8	9	8	0.00
05/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8690	8	9	8	0.00
05/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8680	8	9	8	0.00
05/01/2017	R202 On 02-February-17			Bond Future	242.21	242.8442	242.2091	242.8442	36,359.00
05/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	9521	9	10	9	0.00
05/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	9531	9	10	9	0.00
05/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	9511	9	10	9	0.00
05/01/2017	R202 On 04-May-17			Bond Future	246.88	247.5329	246.8844	247.5329	0.00
05/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9826	9	10	9	0.00
05/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9836	9	10	9	0.00
05/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9846	9	10	9	0.00
05/01/2017	R202 On 03-August-17			Bond Future	248.13	248.7930	248.1266	248.7930	0.00
05/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	10233	10	10	10	0.00
05/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	10243	10	10	10	0.00
05/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	10223	10	10	10	0.00
05/01/2017	R203 On 02-February-17			Bond Future	7.67	103.5885	103.6283	103.5885	27,216.00
05/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	80	0	0	0	0.00
05/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	83	0	0	0	0.00
05/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	87	0	0	0	0.00
05/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	58	0	0	0	0.00
05/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	60	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
05/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	55	0	0	0	0.00
05/01/2017	R203 On 04-May-17			Bond Future	7.46	101.4095	101.4494	101.4095	0.00
05/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	22	0	0	0	0.00
05/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	23	0	0	0	0.00
05/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	22	0	0	0	0.00
05/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	212	0	0	0	0.00
05/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	209	0	0	0	0.00
05/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	215	0	0	0	0.00
05/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
05/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	50	0	0	0	0.00
05/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	0	0	0.00
05/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	0	0	0.00
05/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	27	0	0	0	0.00
05/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	0	0	0.00
05/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	28	0	0	0	0.00
05/01/2017	R204 On 02-February-17			Bond Future	7.87	101.1408	101.2576	101.1408	30,150.00
05/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	720	1	1	1	0.00
05/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	751	1	1	1	0.00
05/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	736	1	1	1	0.00
05/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	27	0	0	0	0.00
05/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	25	0	0	0	0.00
05/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	23	0	0	0	0.00
05/01/2017	R204 On 04-May-17			Bond Future	7.89	103.0874	103.2059	103.0874	0.00
05/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	402	0	0	0	0.00
05/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	418	0	0	0	0.00
05/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	410	0	0	0	0.00
05/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	379	0	0	0	0.00
05/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	372	0	0	0	0.00
05/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	387	0	0	0	0.00
05/01/2017	R204 On 03-August-17			Bond Future	7.86	101.0914	101.2103	101.0914	0.00
05/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	410	0	0	0	0.00
05/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	416	0	0	0	0.00
05/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	422	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
05/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	553	1	1	1	0.00
05/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	546	1	1	1	0.00
05/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	540	1	1	1	0.00
05/01/2017	R207 On 02-February-17			Bond Future	8.05	98.2295	98.4001	98.2295	74,783.00
05/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2158	2	2	2	62.00
05/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2917	3	3	3	0.00
05/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	2966	3	3	3	0.00
05/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2942	3	3	3	0.00
05/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
05/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
05/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	2	0	0	0	0.00
05/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
05/01/2017	R207 On 04-May-17			Bond Future	8.08	100.1201	100.2934	100.1201	0.00
05/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	796	1	1	1	0.00
05/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	823	1	1	1	0.00
05/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	809	1	1	1	0.00
05/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	520	1	1	1	0.00
05/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	500	1	1	1	0.00
05/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	510	1	1	1	0.00
05/01/2017	R207 On 03-August-17			Bond Future	8.09	98.4629	98.6378	98.4629	0.00
05/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	950	1	1	1	51.00
05/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1219	1	1	1	0.00
05/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1205	1	1	1	0.00
05/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1233	1	1	1	0.00
05/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	568	1	1	1	0.00
05/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	552	1	1	1	0.00
05/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	740	1	1	1	0.00
05/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	560	1	1	1	0.00
05/01/2017	R208 On 02-February-17			Bond Future	8.21	97.1378	97.3614	97.1378	29,322.00
05/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1503	1	2	1	0.00
05/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1474	1	1	1	0.00
05/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1532	1	2	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
05/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	68	0	0	0	0.00
05/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	71	0	0	0	0.00
05/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	75	0	0	0	0.00
05/01/2017	R208 On 04-May-17			Bond Future	8.24	95.6046	95.8320	95.6046	0.00
05/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1167	1	1	1	0.00
05/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1204	1	1	1	0.00
05/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1185	1	1	1	0.00
05/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	752	1	1	1	0.00
05/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	726	1	1	1	0.00
05/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	739	1	1	1	0.00
05/01/2017	R208 On 03-August-17			Bond Future	8.25	97.5020	97.7321	97.5020	0.00
05/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1307	1	1	1	0.00
05/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1339	1	1	1	0.00
05/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1323	1	1	1	0.00
05/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1154	1	1	1	0.00
05/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1140	1	1	1	0.00
05/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1168	1	1	1	0.00
05/01/2017	R209 On 02-February-17			Bond Future	9.52	73.2429	73.6904	73.2429	66,471.00
05/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1230	1	1	1	0.00
05/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1301	1	1	1	0.00
05/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1265	1	1	1	0.00
05/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	1130	1	1	1	0.00
05/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	1098	1	1	1	0.00
05/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	1066	1	1	1	0.00
05/01/2017	R209 On 04-May-17			Bond Future	9.56	71.5019	71.9575	71.5019	0.00
05/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2127	2	2	2	0.00
05/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2189	2	2	2	0.00
05/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2158	2	2	2	0.00
05/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2809	3	3	3	0.00
05/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2772	3	3	3	0.00
05/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2735	3	3	3	0.00
05/01/2017	R209 On 03-August-17			Bond Future	9.60	72.9210	73.3843	72.9210	0.00
05/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	2821	3	3	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
05/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	2791	3	3	3	0.00
05/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	2852	3	3	3	0.00
05/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3864	4	4	4	0.00
05/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3902	4	4	4	0.00
05/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3940	4	4	4	0.00
05/01/2017	R210 On 02-February-17			Bond Future	185.78	185.7811	185.7827	185.7811	1,779.00
05/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5057	5	5	5	0.00
05/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5077	5	5	5	0.00
05/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5067	5	5	5	0.00
05/01/2017	R210 On 04-May-17			Bond Future	187.05	187.0503	187.0512	187.0503	0.00
05/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5259	5	5	5	0.00
05/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5279	5	5	5	0.00
05/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5269	5	5	5	0.00
05/01/2017	R210 On 03-August-17			Bond Future	190.77	190.7733	190.7705	190.7733	0.00
05/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5520	6	6	6	0.00
05/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5530	6	6	6	0.00
05/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5510	6	6	6	0.00
05/01/2017	R212 On 02-February-17			Bond Future	145.89	146.0221	145.8857	146.0221	3,380.00
05/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3404	3	3	3	0.00
05/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3394	3	3	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
05/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3384	3	3	3	0.00
05/01/2017	R212 On 04-May-17			Bond Future	148.70	148.8416	148.7018	148.8416	0.00
05/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3538	3	4	3	0.00
05/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3548	3	4	3	0.00
05/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3528	3	4	3	0.00
05/01/2017	R212 On 03-August-17			Bond Future	149.63	149.7723	149.6268	149.7723	0.00
05/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
05/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3713	4	4	4	0.00
05/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3723	4	4	4	0.00
05/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3733	4	4	4	0.00
05/01/2017	R213 On 02-February-17			Bond Future	9.32	84.6878	85.0993	84.6878	50,655.00
05/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1438	1	1	1	0.00
05/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1516	1	2	1	0.00
05/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1476	1	1	1	0.00
05/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	883	1	1	1	0.00
05/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	855	1	1	1	0.00
05/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	911	1	1	1	0.00
05/01/2017	R213 On 04-May-17			Bond Future	9.37	82.7661	83.1851	82.7661	0.00
05/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2310	2	2	2	0.00
05/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2343	2	2	2	0.00
05/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2377	2	2	2	0.00
05/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2386	3	2	3	0.00
05/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2353	3	2	3	0.00
05/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2420	3	2	3	0.00
05/01/2017	R213 On 03-August-17			Bond Future	9.41	84.4086	84.8343	84.4086	0.00
05/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	2960	3	3	3	0.00
05/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	2991	3	3	3	0.00
05/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3023	3	3	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
05/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3422	4	3	4	0.00
05/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3387	4	3	4	0.00
05/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3457	4	3	4	0.00
05/01/2017	R214 On 02-February-17			Bond Future	9.57	73.6973	74.1661	73.6973	36,737.00
05/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1634	1	2	1	0.00
05/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1593	1	2	1	0.00
05/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1676	1	2	1	0.00
05/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	932	1	1	1	0.00
05/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	961	1	1	1	0.00
05/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	903	1	1	1	0.00
05/01/2017	R214 On 04-May-17			Bond Future	9.61	71.8178	72.2951	71.8178	0.00
05/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2410	2	2	2	0.00
05/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2479	2	2	2	0.00
05/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2445	2	2	2	0.00
05/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2790	3	3	3	0.00
05/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2753	3	3	3	0.00
05/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2716	3	3	3	0.00
05/01/2017	R214 On 03-August-17			Bond Future	9.65	73.2430	73.7284	73.2430	0.00
05/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3014	3	3	3	0.00
05/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3046	3	3	3	0.00
05/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3079	3	3	3	0.00
05/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3976	4	4	4	0.00
05/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3937	4	4	4	0.00
05/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	4015	4	4	4	0.00
05/01/2017	R248 On 02-February-17			Bond Future	9.63	94.6485	95.2459	94.6485	74,008.00
05/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2317	2	2	2	0.00
05/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2427	2	2	2	0.00
05/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2372	2	2	2	0.00
05/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	1082	1	1	1	0.00
05/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	1115	1	1	1	0.00
05/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	1049	1	1	1	0.00
05/01/2017	R248 On 04-May-17			Bond Future	9.67	92.0306	92.6390	92.0306	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
05/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3416	3	3	3	0.00
05/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3372	3	3	3	0.00
05/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3328	3	3	3	0.00
05/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3468	4	3	4	0.00
05/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3514	4	4	4	0.00
05/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3422	4	3	4	0.00
05/01/2017	R248 On 03-August-17			Bond Future	9.71	93.8570	94.4758	93.8570	0.00
05/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4024	4	4	4	0.00
05/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4065	4	4	4	0.00
05/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	3983	4	4	4	0.00
05/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	5289	6	5	6	0.00
05/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	5238	6	5	6	0.00
05/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	5339	6	5	6	0.00