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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/08/2017 TO: 03/08/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	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
03/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	2025 On 03-August-17			Bond Future	127.49	127.4959	127.4913	127.4959	0.00
03/08/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 03-August-17	133.97	Put	Bond Future	6479	6	6	6	0.00
03/08/2017	2025 On 03-August-17	133.98	Put	Bond Future	6489	6	6	6	0.00
03/08/2017	2025 On 03-August-17	133.96	Put	Bond Future	6469	6	6	6	0.00
03/08/2017	2025 On 02-November-17			Bond Future	129.88	129.8900	129.8845	129.8900	2,291.00
03/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3086	3	3	3	0.00
03/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3096	3	3	3	0.00
03/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3076	3	3	3	0.00
03/08/2017	2025 On 01-February-18			Bond Future	131.00	131.0039	130.9955	131.0039	0.00
03/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2905	3	3	3	0.00
03/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2885	3	3	3	0.00
03/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2895	3	3	3	0.00
03/08/2017	2025 On 03-May-18			Bond Future	133.53	133.5371	133.5309	133.5371	0.00
03/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	311	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	321	0	0	0	0.00
03/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	331	0	0	0	0.00
03/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2029 On 03-August-17			Bond Future	99.43	99.4379	99.4344	99.4379	0.00
03/08/2017	2029 On 02-November-17			Bond Future	100.30	100.3036	100.2993	100.3036	1,370.00
03/08/2017	2029 On 01-February-18			Bond Future	102.20	102.2077	102.2013	102.2077	0.00
03/08/2017	2029 On 03-May-18			Bond Future	103.15	103.1561	103.1514	103.1561	0.00
03/08/2017	2030 On 03-August-17			Bond Future	9.15	91.7132	91.7174	91.7132	0.00
03/08/2017	2030 On 03-August-17	9.33	Call	Bond Future	1234	1	1	1	0.00
03/08/2017	2030 On 03-August-17	9.34	Call	Bond Future	1302	1	1	1	0.00
03/08/2017	2030 On 03-August-17	9.35	Call	Bond Future	1369	1	1	1	0.00
03/08/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 02-November-17			Bond Future	9.22	93.4008	93.2637	93.4008	54,416.00
03/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	784	1	1	1	0.00
03/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	851	1	1	1	0.00
03/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	918	1	1	1	0.00
03/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 01-February-18			Bond Future	9.28	91.1290	90.9884	91.1290	0.00
03/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	666	1	1	1	0.00
03/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	732	1	1	1	0.00
03/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	600	1	1	1	0.00
03/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 03-May-18			Bond Future	9.34	92.8424	92.7001	92.8424	0.00
03/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	990	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
03/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1119	1	1	1	0.00
03/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1054	1	1	1	0.00
03/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2032 On 03-August-17			Bond Future	9.37	94.1532	94.0844	94.1532	0.00
03/08/2017	2032 On 03-August-17	9.45	Call	Bond Future	588	1	1	1	0.00
03/08/2017	2032 On 03-August-17	9.43	Call	Bond Future	441	1	0	1	0.00
03/08/2017	2032 On 03-August-17	9.44	Call	Bond Future	514	1	1	1	0.00
03/08/2017	2032 On 03-August-17	9.43	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2032 On 03-August-17	9.45	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2032 On 03-August-17	9.44	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2032 On 02-November-17			Bond Future	9.46	91.7290	91.4707	91.7290	32,123.00
03/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2110	2	2	2	0.00
03/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2147	2	2	2	0.00
03/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2185	2	2	2	0.00
03/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1861	2	2	2	0.00
03/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1930	2	2	2	0.00
03/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1895	2	2	2	0.00
03/08/2017	2032 On 01-February-18			Bond Future	9.52	93.4309	93.1668	93.4309	0.00
03/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3013	3	3	3	0.00
03/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2975	3	3	3	0.00
03/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2937	3	3	3	0.00
03/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2666	3	3	3	0.00
03/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2699	3	3	3	0.00
03/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2632	3	3	3	0.00
03/08/2017	2032 On 03-May-18			Bond Future	9.58	91.0303	90.7622	91.0303	0.00
03/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3956	4	4	4	0.00
03/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3994	4	4	4	0.00
03/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4033	4	4	4	0.00
03/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	3032	3	3	3	0.00
03/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	3094	3	3	3	0.00
03/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	3063	3	3	3	0.00

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03/08/2017	2033 On 03-August-17			Bond Future	104.02	104.0209	104.0172	104.0209	0.00
03/08/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 03-August-17	113.12	Put	Bond Future	9103	9	9	9	0.00
03/08/2017	2033 On 03-August-17	113.13	Put	Bond Future	9113	9	9	9	0.00
03/08/2017	2033 On 03-August-17	113.14	Put	Bond Future	9123	9	9	9	0.00
03/08/2017	2033 On 02-November-17			Bond Future	104.90	104.9020	104.8977	104.9020	5,174.00
03/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5182	5	5	5	0.00
03/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5172	5	5	5	0.00
03/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5192	5	5	5	0.00
03/08/2017	2033 On 01-February-18			Bond Future	106.89	106.8936	106.8869	106.8936	0.00
03/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2763	3	3	3	0.00
03/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2773	3	3	3	0.00
03/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2753	3	3	3	0.00
03/08/2017	2033 On 03-May-18			Bond Future	107.86	107.8620	107.8570	107.8620	0.00
03/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	157	0	0	0	0.00
03/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	147	0	0	0	0.00
03/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	167	0	0	0	0.00
03/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2037 On 03-August-17			Bond Future	9.71	89.7590	89.6848	89.7590	0.00
03/08/2017	2037 On 03-August-17	9.58	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2037 On 03-August-17	9.57	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2037 On 03-August-17	9.56	Call	Bond Future	0	0	0	0	0.00

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03/08/2017	2037 On 03-August-17	9.56	Put	Bond Future	1206	1	1	1	0.00
03/08/2017	2037 On 03-August-17	9.58	Put	Bond Future	1044	1	1	1	0.00
03/08/2017	2037 On 03-August-17	9.57	Put	Bond Future	1125	1	1	1	0.00
03/08/2017	2037 On 02-November-17			Bond Future	9.80	91.4107	91.0918	91.4107	63,473.00
03/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1787	2	2	2	0.00
03/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1821	2	2	2	0.00
03/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1754	2	2	2	0.00
03/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2952	3	3	3	0.00
03/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2906	3	3	3	0.00
03/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2860	3	3	3	0.00
03/08/2017	2037 On 01-February-18			Bond Future	9.86	88.8516	88.5259	88.8516	160.00
03/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3080	3	3	3	0.00
03/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3003	3	3	3	0.00
03/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3042	3	3	3	0.00
03/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3429	3	3	3	0.00
03/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3351	3	3	3	0.00
03/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3390	3	3	3	0.00
03/08/2017	2037 On 03-May-18			Bond Future	9.93	90.5221	90.1912	90.5221	0.00
03/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4146	4	4	4	0.00
03/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4227	4	4	4	0.00
03/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4186	4	4	4	0.00
03/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3810	4	4	4	0.00
03/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3846	4	4	4	0.00
03/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3774	4	4	4	0.00
03/08/2017	2038 On 03-August-17			Bond Future	127.83	127.8362	127.8314	127.8362	0.00
03/08/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 03-August-17	141.18	Put	Bond Future	13349	13	13	13	0.00
03/08/2017	2038 On 03-August-17	141.16	Put	Bond Future	13329	13	13	13	0.00
03/08/2017	2038 On 03-August-17	141.17	Put	Bond Future	13339	13	13	13	0.00
03/08/2017	2038 On 02-November-17			Bond Future	130.23	130.2366	130.2310	130.2366	19,558.00
03/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00

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03/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6579	7	7	7	0.00
03/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6589	7	7	7	0.00
03/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6569	7	7	7	0.00
03/08/2017	2038 On 01-February-18			Bond Future	131.18	131.1882	131.1796	131.1882	0.00
03/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5750	6	6	6	0.00
03/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5770	6	6	6	0.00
03/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5760	6	6	6	0.00
03/08/2017	2038 On 03-May-18			Bond Future	133.72	133.7250	133.7185	133.7250	0.00
03/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1449	1	1	1	0.00
03/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1429	1	1	1	0.00
03/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1439	1	1	1	0.00
03/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2040 On 03-August-17			Bond Future	9.87	92.4655	92.4294	92.4655	0.00
03/08/2017	2040 On 03-August-17	9.61	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2040 On 03-August-17	9.63	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2040 On 03-August-17	9.62	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2040 On 03-August-17	9.61	Put	Bond Future	2184	2	2	2	0.00
03/08/2017	2040 On 03-August-17	9.63	Put	Bond Future	2010	2	2	2	0.00
03/08/2017	2040 On 03-August-17	9.62	Put	Bond Future	2097	2	2	2	0.00
03/08/2017	2040 On 02-November-17			Bond Future	9.95	94.1670	93.9160	94.1670	15,669.00
03/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1446	2	1	2	0.00
03/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1416	2	1	2	0.00
03/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1476	2	1	2	0.00
03/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3988	4	4	4	0.00
03/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3931	4	4	4	0.00
03/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3875	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	2040 On 01-February-18			Bond Future	10.02	91.4088	91.1522	91.4088	0.00
03/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	2879	3	3	3	0.00
03/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	2954	3	3	3	0.00
03/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	2916	3	3	3	0.00
03/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	4072	4	4	4	0.00
03/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	4026	4	4	4	0.00
03/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	4118	4	4	4	0.00
03/08/2017	2040 On 03-May-18			Bond Future	10.09	93.1273	92.8669	93.1273	0.00
03/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4222	4	4	4	0.00
03/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4262	4	4	4	0.00
03/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4181	4	4	4	0.00
03/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4410	4	4	4	0.00
03/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4369	4	4	4	0.00
03/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4329	4	4	4	0.00
03/08/2017	2044 On 03-August-17			Bond Future	9.89	89.6327	89.5537	89.6327	0.00
03/08/2017	2044 On 03-August-17	9.62	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2044 On 03-August-17	9.64	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2044 On 03-August-17	9.63	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2044 On 03-August-17	9.63	Put	Bond Future	2252	2	2	2	0.00
03/08/2017	2044 On 03-August-17	9.64	Put	Bond Future	2163	2	2	2	0.00
03/08/2017	2044 On 03-August-17	9.62	Put	Bond Future	2340	2	2	2	0.00
03/08/2017	2044 On 02-November-17			Bond Future	9.98	91.2821	90.9855	91.2821	20,734.00
03/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1406	2	1	2	0.00
03/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1465	2	1	2	0.00
03/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1435	2	1	2	0.00
03/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	4063	4	4	4	0.00
03/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	4006	4	4	4	0.00
03/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	4122	4	4	4	0.00
03/08/2017	2044 On 01-February-18			Bond Future	10.04	88.5955	88.2925	88.5955	0.00
03/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	2925	3	3	3	0.00
03/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	2962	3	3	3	0.00
03/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3000	3	3	3	0.00
03/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	4092	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	4185	4	4	4	0.00
03/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	4138	4	4	4	0.00
03/08/2017	2044 On 03-May-18			Bond Future	10.11	90.2611	89.9534	90.2611	0.00
03/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4381	5	4	5	0.00
03/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4339	5	4	5	0.00
03/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4298	4	4	4	0.00
03/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4396	4	4	4	0.00
03/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4437	4	4	4	0.00
03/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4356	4	4	4	0.00
03/08/2017	2046 On 03-August-17			Bond Future	125.13	125.1381	125.1335	125.1381	0.00
03/08/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 03-August-17	141.18	Put	Bond Future	16046	16	16	16	0.00
03/08/2017	2046 On 03-August-17	141.17	Put	Bond Future	16036	16	16	16	0.00
03/08/2017	2046 On 03-August-17	141.19	Put	Bond Future	16056	16	16	16	0.00
03/08/2017	2046 On 02-November-17			Bond Future	125.91	125.9141	125.9085	125.9141	21,292.00
03/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10392	10	10	10	0.00
03/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10412	10	10	10	0.00
03/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10402	10	10	10	0.00
03/08/2017	2046 On 01-February-18			Bond Future	128.30	128.3043	128.2961	128.3043	0.00
03/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4604	5	5	5	0.00
03/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4614	5	5	5	0.00
03/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4624	5	5	5	0.00
03/08/2017	2046 On 03-May-18			Bond Future	129.16	129.1700	129.1639	129.1700	0.00
03/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	1234	1	1	1	0.00
03/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	1214	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
03/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	1224	1	1	1	0.00
03/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 03-August-17			Bond Future	131.78	131.4885	131.7794	131.4885	0.00
03/08/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 03-August-17	149.23	Put	Bond Future	17451	18	17	18	0.00
03/08/2017	2050 On 03-August-17	149.22	Put	Bond Future	17441	18	17	18	0.00
03/08/2017	2050 On 03-August-17	149.24	Put	Bond Future	17461	18	17	18	0.00
03/08/2017	2050 On 02-November-17			Bond Future	134.25	133.9575	134.2530	133.9575	21,927.00
03/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	10397	11	10	11	0.00
03/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	10407	11	10	11	0.00
03/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	10417	11	10	11	0.00
03/08/2017	2050 On 01-February-18			Bond Future	135.11	134.8094	135.1077	134.8094	0.00
03/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	5132	5	5	5	0.00
03/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	5122	5	5	5	0.00
03/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	5142	5	5	5	0.00
03/08/2017	2050 On 03-May-18			Bond Future	137.72	137.4161	137.7226	137.4161	0.00
03/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	2113	2	2	2	0.00
03/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	2103	2	2	2	0.00
03/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	2093	2	2	2	0.00
03/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
03/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	AL37 On 03-August-17			Index Future	546.64	546.8370	546.6360	546.8370	0.00
03/08/2017	AL37 On 02-November-17			Index Future	556.29	556.8990	556.2910	556.8990	0.00
03/08/2017	AL37 On 01-February-18			Index Future	566.61	567.2330	566.6080	567.2330	0.00
03/08/2017	AL37 On 03-May-18			Index Future	577.27	577.9000	577.2700	577.9000	0.00
03/08/2017	AL7T On 03-August-17			Index Future	628.80	629.1590	628.8030	629.1590	0.00
03/08/2017	AL7T On 02-November-17			Index Future	639.40	640.7360	639.4040	640.7360	0.00
03/08/2017	AL7T On 01-February-18			Index Future	651.26	652.6250	651.2630	652.6250	0.00
03/08/2017	AL7T On 03-May-18			Index Future	663.52	664.8990	663.5180	664.8990	0.00
03/08/2017	ALBI On 03-August-17			Index Future	563.54	563.8480	563.5440	563.8480	0.00
03/08/2017	ALBI On 02-November-17			Index Future	572.94	574.2230	572.9410	574.2230	596.00
03/08/2017	ALBI On 01-February-18			Index Future	583.57	584.8790	583.5670	584.8790	0.00
03/08/2017	ALBI On 03-May-18			Index Future	594.55	595.8780	594.5480	595.8780	0.00
03/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2017	EL28 On 03-August-17			Bond Future	127.02	127.0190	127.0169	127.0190	0.00
03/08/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8153	8	8	8	0.00
03/08/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8143	8	8	8	0.00
03/08/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8163	8	8	8	0.00
03/08/2017	EL28 On 02-November-17			Bond Future	127.66	127.6604	127.6573	127.6604	0.00
03/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6223	6	6	6	0.00
03/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6233	6	6	6	0.00
03/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6213	6	6	6	0.00
03/08/2017	EL28 On 01-February-18			Bond Future	130.08	130.0838	130.0780	130.0838	0.00
03/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2222	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2232	2	2	2	0.00
03/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2212	2	2	2	0.00
03/08/2017	EL28 On 03-May-18			Bond Future	132.60	132.5993	132.5957	132.5993	0.00
03/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
03/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	584	1	1	1	0.00
03/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	594	1	1	1	0.00
03/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	604	1	1	1	0.00
03/08/2017	ES33 On 03-August-17			Bond Future	10.81	78.0440	77.9898	78.0440	0.00
03/08/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1644	2	2	2	0.00
03/08/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1581	2	2	2	0.00
03/08/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1707	2	2	2	0.00
03/08/2017	ES33 On 02-November-17			Bond Future	10.93	75.6899	75.4789	75.6899	9,466.00
03/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1607	1	2	1	0.00
03/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1669	1	2	1	0.00
03/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1545	1	2	1	0.00
03/08/2017	ES33 On 01-February-18			Bond Future	11.04	77.0942	76.8786	77.0942	0.00
03/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	196	0	0	0	0.00
03/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	315	0	0	0	0.00
03/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	256	0	0	0	0.00
03/08/2017	ES33 On 03-May-18			Bond Future	11.15	74.7519	74.5330	74.7519	0.00
03/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	290	1	0	1	0.00
03/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	405	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	348	1	0	1	0.00
03/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
03/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
03/08/2017	ES42 On 03-August-17			Bond Future	11.08	80.8063	80.7458	80.8063	0.00
03/08/2017	ES42 On 02-November-17			Bond Future	11.21	78.0320	77.8311	78.0320	7,957.00
03/08/2017	ES42 On 01-February-18			Bond Future	11.31	79.4796	79.2741	79.4796	0.00
03/08/2017	ES42 On 03-May-18			Bond Future	11.42	76.7126	76.5042	76.7126	0.00
03/08/2017	GOVI On 03-August-17			GOVI	562.41	562.7070	562.4120	562.7070	0.00
03/08/2017	GOVI On 03-August-17	561.09	Call	GOVI	13220	2	1	2	0.00
03/08/2017	GOVI On 03-August-17	561.10	Call	GOVI	13120	2	1	2	0.00
03/08/2017	GOVI On 03-August-17	561.11	Call	GOVI	13020	2	1	2	0.00
03/08/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 02-November-17			GOVI	571.78	573.0610	571.7770	573.0610	500.00
03/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
03/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
03/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
03/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	6730	0	1	0	0.00
03/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	6630	0	1	0	0.00
03/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	6830	0	1	0	0.00
03/08/2017	GOVI On 01-February-18			GOVI	582.38	583.6950	582.3810	583.6950	0.00
03/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	13510	3	1	3	0.00
03/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	13410	3	1	3	0.00
03/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	13610	3	1	3	0.00
03/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 03-May-18			GOVI	593.34	594.6720	593.3400	594.6720	0.00
03/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	30700	4	3	4	0.00
03/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	30500	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	30600	4	3	4	0.00
03/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
03/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
03/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2017	IGOV On 03-August-17			Index Future	246.79	246.6790	246.7880	246.6790	0.00
03/08/2017	IGOV On 02-November-17			Index Future	251.44	251.3110	251.4400	251.3110	1,161.00
03/08/2017	IGOV On 01-February-18			Index Future	256.21	256.0820	256.2080	256.0820	0.00
03/08/2017	IGOV On 03-May-18			Index Future	261.17	261.0340	261.1670	261.0340	0.00
03/08/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
03/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
03/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
03/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7633	99.7662	99.7633	0.00
03/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.65	99.6397	99.6464	99.6397	0.00
03/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.71	99.7003	99.7114	99.7003	0.00
03/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.81	99.7940	99.8053	99.7940	0.00
03/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7953	99.7980	99.7953	0.00
03/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9171	98.9240	98.9171	0.00
03/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.41	98.3968	98.4078	98.3968	0.00
03/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.27	98.2590	98.2705	98.2590	0.00
03/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.57	98.5500	98.5700	98.5500	0.00
03/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.89	98.8647	98.8889	98.8647	0.00
03/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.22	99.1843	99.2164	99.1843	0.00
03/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.58	99.5362	99.5756	99.5362	0.00
03/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.62	95.5548	95.6187	95.5548	0.00
03/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.83	94.7594	94.8251	94.7594	0.00
03/08/2017	IS05 On 15-June-21			Interest Rate Swap	94.01	93.9382	94.0052	93.9382	0.00
03/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.16	94.0920	94.1606	94.0920	0.00
03/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.33	96.2621	96.3322	96.2621	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.44	96.3698	96.4413	96.3698	0.00
03/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.62	97.5507	97.6211	97.5507	0.00
03/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.82	99.7551	99.8196	99.7551	0.00
03/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.64	94.5512	94.6396	94.5512	0.00
03/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.66	91.5722	91.6639	91.5722	0.00
03/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.43	90.3394	90.4334	90.3394	0.00
03/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.62	92.5234	92.6173	92.5234	0.00
03/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.42	96.3255	96.4168	96.3255	0.00
03/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.99	94.8986	94.9901	94.8986	0.00
03/08/2017	IS10 On 21-June-27			Interest Rate Swap	97.08	96.9846	97.0754	96.9846	0.00
03/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.81	100.7213	100.8119	100.7213	0.00
03/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
03/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
03/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
03/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
03/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
03/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
03/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
03/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
03/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	0.00
03/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
03/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	93.3000	93.3000	0.00
03/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
03/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	93.1700	93.1700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R023 On 03-August-17			Bond Future	7.96	102.4956	102.4531	102.4956	0.00
03/08/2017	R023 On 03-August-17	8.59	Call	Bond Future	2725	3	3	3	0.00
03/08/2017	R023 On 03-August-17	8.60	Call	Bond Future	2768	3	3	3	0.00
03/08/2017	R023 On 03-August-17	8.58	Call	Bond Future	2683	3	3	3	0.00
03/08/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R023 On 02-November-17			Bond Future	8.01	100.4534	100.3197	100.4534	53,785.00
03/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2474	3	2	3	0.00
03/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2509	3	3	3	0.00
03/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2544	3	3	3	0.00
03/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	185	0	0	0	0.00
03/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	179	0	0	0	0.00
03/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	191	0	0	0	0.00
03/08/2017	R023 On 01-February-18			Bond Future	8.05	102.3173	102.1801	102.3173	0.00
03/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	1932	2	2	2	0.00
03/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	1958	2	2	2	0.00
03/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	1906	2	2	2	0.00
03/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	846	1	1	1	0.00
03/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	832	1	1	1	0.00
03/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	818	1	1	1	0.00
03/08/2017	R023 On 03-May-18			Bond Future	8.07	100.3108	100.1722	100.3108	0.00
03/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	1972	2	2	2	0.00
03/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2019	2	2	2	0.00
03/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	1995	2	2	2	0.00
03/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1174	1	1	1	0.00
03/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1189	1	1	1	0.00
03/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1204	1	1	1	0.00
03/08/2017	R035 On 03-August-17			Bond Future	9.63	97.6085	97.5342	97.6085	0.00
03/08/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 03-August-17	9.52	Put	Bond Future	885	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
03/08/2017	R035 On 03-August-17	9.50	Put	Bond Future	1047	1	1	1	0.00
03/08/2017	R035 On 03-August-17	9.51	Put	Bond Future	966	1	1	1	0.00
03/08/2017	R035 On 02-November-17			Bond Future	9.72	94.9060	94.6266	94.9060	12,213.00
03/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	1034	1	1	1	0.00
03/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	954	1	1	1	0.00
03/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	874	1	1	1	0.00
03/08/2017	R035 On 01-February-18			Bond Future	9.79	96.6670	96.3815	96.6670	0.00
03/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	378	0	0	0	0.00
03/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	456	0	0	0	0.00
03/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	300	0	0	0	0.00
03/08/2017	R035 On 03-May-18			Bond Future	9.85	93.9837	93.6939	93.9837	0.00
03/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	369	1	0	1	0.00
03/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	445	1	0	1	0.00
03/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	293	1	0	1	0.00
03/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17			Bond Future	8.61	113.4069	113.3423	113.4069	0.00
03/08/2017	R186 On 03-August-17	8.85	Call	Bond Future	1626	2	2	2	0.00
03/08/2017	R186 On 03-August-17	9.50	Call	Bond Future	5874	6	6	6	0.00
03/08/2017	R186 On 03-August-17	8.92	Call	Bond Future	2094	2	2	2	0.00
03/08/2017	R186 On 03-August-17	8.90	Call	Bond Future	1961	2	2	2	0.00
03/08/2017	R186 On 03-August-17	9.35	Call	Bond Future	4914	5	5	5	0.00
03/08/2017	R186 On 03-August-17	8.75	Call	Bond Future	952	1	1	1	0.00
03/08/2017	R186 On 03-August-17	8.65	Call	Bond Future	273	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.80	Call	Bond Future	1290	1	1	1	0.00
03/08/2017	R186 On 03-August-17	9.00	Call	Bond Future	2626	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
03/08/2017	R186 On 03-August-17	8.93	Call	Bond Future	2161	2	2	2	0.00
03/08/2017	R186 On 03-August-17	8.91	Call	Bond Future	2028	2	2	2	0.00
03/08/2017	R186 On 03-August-17	8.80	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.91	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.65	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.93	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.90	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.92	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	8.85	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R186 On 02-November-17			Bond Future	8.68	115.4938	115.2530	115.4938	164,563.00
03/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1904	2	2	2	0.00
03/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2413	3	2	3	0.00
03/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	2935	3	3	3	0.00
03/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2496	3	2	3	0.00
03/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2454	3	2	3	0.00
03/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	1110	1	1	1	0.00
03/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	1063	1	1	1	0.00
03/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	848	1	1	1	5,000.00
03/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1460	1	1	1	2,500.00
03/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	1086	1	1	1	0.00
03/08/2017	R186 On 01-February-18			Bond Future	8.73	112.3363	112.0899	112.3363	198.00
03/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1644	2	2	2	1,460.00
03/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	351	0	0	0	1,460.00
03/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3332	3	3	3	0.00
03/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3173	3	3	3	0.00
03/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4402	0	4	0	0.00
03/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2401	0	2	0	0.00
03/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3252	3	3	3	0.00
03/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3212	3	3	3	0.00
03/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1609	2	2	2	6,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1706	2	2	2	0.00
03/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2289	0	2	0	820.00
03/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	1100	0	1	0	820.00
03/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1657	2	2	2	0.00
03/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1681	2	2	2	0.00
03/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	3175	3	3	3	0.00
03/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	7005	7	7	7	0.00
03/08/2017	R186 On 03-May-18			Bond Future	8.78	114.4484	114.1987	114.4484	0.00
03/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3393	4	3	4	0.00
03/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3357	4	3	4	0.00
03/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3321	3	3	3	0.00
03/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2483	2	2	2	0.00
03/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2511	2	3	2	0.00
03/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2457	2	2	2	0.00
03/08/2017	R197 On 03-August-17			Bond Future	295.13	295.1377	295.1268	295.1377	0.00
03/08/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 03-August-17	308.06	Put	Bond Future	12933	13	13	13	0.00
03/08/2017	R197 On 03-August-17	308.07	Put	Bond Future	12943	13	13	13	0.00
03/08/2017	R197 On 03-August-17	308.05	Put	Bond Future	12923	13	13	13	0.00
03/08/2017	R197 On 02-November-17			Bond Future	300.67	300.6796	300.6666	300.6796	2,350.00
03/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4493	4	4	4	0.00
03/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4483	4	4	4	0.00
03/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4503	4	5	4	0.00
03/08/2017	R197 On 01-February-18			Bond Future	299.32	299.3380	299.3183	299.3380	0.00
03/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2342	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2352	2	2	2	0.00
03/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2362	2	2	2	0.00
03/08/2017	R197 On 03-May-18			Bond Future	305.11	305.1261	305.1115	305.1261	0.00
03/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	672	1	1	1	0.00
03/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	652	1	1	1	0.00
03/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	662	1	1	1	0.00
03/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 03-August-17			Bond Future	237.17	236.8765	237.1678	236.8765	0.00
03/08/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 03-August-17	258.36	Put	Bond Future	21192	21	21	21	0.00
03/08/2017	R202 On 03-August-17	258.35	Put	Bond Future	21182	21	21	21	0.00
03/08/2017	R202 On 03-August-17	258.37	Put	Bond Future	21202	21	21	21	0.00
03/08/2017	R202 On 02-November-17			Bond Future	241.62	241.3246	241.6197	241.3246	28,529.00
03/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12280	13	12	13	0.00
03/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12290	13	12	13	0.00
03/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12270	13	12	13	0.00
03/08/2017	R202 On 01-February-18			Bond Future	242.46	242.1615	242.4570	242.1615	0.00
03/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6613	7	7	7	0.00
03/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6603	7	7	7	0.00
03/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6623	7	7	7	0.00
03/08/2017	R202 On 03-May-18			Bond Future	247.15	246.8440	247.1497	246.8440	0.00
03/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 03-May-18	247.48	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
03/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	340	1	0	1	0.00
03/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	320	1	0	1	0.00
03/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	330	1	0	1	0.00
03/08/2017	R203 On 03-August-17			Bond Future	7.00	103.3724	103.3717	103.3724	0.00
03/08/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R203 On 03-August-17	4.88	Put	Bond Future	227	0	0	0	0.00
03/08/2017	R203 On 03-August-17	4.89	Put	Bond Future	226	0	0	0	0.00
03/08/2017	R203 On 03-August-17	4.87	Put	Bond Future	228	0	0	0	0.00
03/08/2017	R204 On 03-August-17			Bond Future	7.11	102.1844	102.1838	102.1844	0.00
03/08/2017	R204 On 03-August-17	7.77	Call	Bond Future	856	1	1	1	0.00
03/08/2017	R204 On 03-August-17	7.76	Call	Bond Future	843	1	1	1	0.00
03/08/2017	R204 On 03-August-17	7.75	Call	Bond Future	830	1	1	1	0.00
03/08/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R204 On 02-November-17			Bond Future	7.04	104.0648	104.0435	104.0648	44,643.00
03/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	756	1	1	1	0.00
03/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	746	1	1	1	0.00
03/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	767	1	1	1	0.00
03/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R204 On 01-February-18			Bond Future	6.90	101.9572	101.9346	101.9572	0.00
03/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	378	0	0	0	0.00
03/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	391	0	0	0	0.00
03/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	384	0	0	0	0.00
03/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	83	0	0	0	0.00
03/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	81	0	0	0	0.00
03/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	85	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R204 On 03-May-18			Bond Future	6.61	103.8743	103.8524	103.8743	0.00
03/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	361	0	0	0	0.00
03/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	366	0	0	0	0.00
03/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	357	0	0	0	0.00
03/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	74	0	0	0	0.00
03/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	72	0	0	0	0.00
03/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	71	0	0	0	0.00
03/08/2017	R207 On 03-August-17			Bond Future	7.38	100.2024	100.1805	100.2024	0.00
03/08/2017	R207 On 03-August-17	8.39	Call	Bond Future	2180	2	2	2	0.00
03/08/2017	R207 On 03-August-17	8.41	Call	Bond Future	2223	2	2	2	0.00
03/08/2017	R207 On 03-August-17	8.19	Call	Bond Future	1753	2	2	2	0.00
03/08/2017	R207 On 03-August-17	8.40	Call	Bond Future	2202	2	2	2	0.00
03/08/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R207 On 02-November-17			Bond Future	7.39	102.0462	101.9674	102.0462	40,855.00
03/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1272	1	1	1	0.00
03/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1291	1	1	1	0.00
03/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1309	1	1	1	0.00
03/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	15	0	0	0	0.00
03/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	17	0	0	0	0.00
03/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	16	0	0	0	0.00
03/08/2017	R207 On 01-February-18			Bond Future	7.37	100.2984	100.2171	100.2984	0.00
03/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	676	1	1	1	0.00
03/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	688	1	1	1	0.00
03/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	700	1	1	1	0.00
03/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	261	0	0	0	0.00
03/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	272	0	0	0	0.00
03/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	266	0	0	0	0.00
03/08/2017	R207 On 03-May-18			Bond Future	7.34	102.1843	102.1026	102.1843	0.00
03/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	717	1	1	1	0.00
03/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	706	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
03/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	697	1	1	1	0.00
03/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	353	0	0	0	0.00
03/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	359	0	0	0	0.00
03/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	347	0	0	0	0.00
03/08/2017	R208 On 03-August-17			Bond Future	7.54	99.9532	99.9228	99.9532	0.00
03/08/2017	R208 On 03-August-17	8.30	Call	Bond Future	2330	2	2	2	0.00
03/08/2017	R208 On 03-August-17	8.32	Call	Bond Future	2390	2	2	2	0.00
03/08/2017	R208 On 03-August-17	8.31	Call	Bond Future	2360	2	2	2	0.00
03/08/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R208 On 02-November-17			Bond Future	7.56	98.3915	98.2969	98.3915	32,234.00
03/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1871	2	2	2	0.00
03/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1844	2	2	2	0.00
03/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1818	2	2	2	0.00
03/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	46	0	0	0	0.00
03/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	49	0	0	0	0.00
03/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	44	0	0	0	0.00
03/08/2017	R208 On 01-February-18			Bond Future	7.57	100.2171	100.1197	100.2171	0.00
03/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1163	1	1	1	0.00
03/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1181	1	1	1	0.00
03/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1145	1	1	1	0.00
03/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	443	0	0	0	0.00
03/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	434	0	0	0	0.00
03/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	426	0	0	0	0.00
03/08/2017	R208 On 03-May-18			Bond Future	7.57	98.7000	98.6019	98.7000	0.00
03/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1147	1	1	1	0.00
03/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1178	1	1	1	0.00
03/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1162	1	1	1	0.00
03/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	615	1	1	1	0.00
03/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	625	1	1	1	0.00
03/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	634	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
03/08/2017	R209 On 03-August-17			Bond Future	9.60	73.4795	73.4169	73.4795	0.00
03/08/2017	R209 On 03-August-17	9.44	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R209 On 03-August-17	9.43	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R209 On 03-August-17	9.45	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R209 On 03-August-17	9.43	Put	Bond Future	1117	1	1	1	0.00
03/08/2017	R209 On 03-August-17	9.44	Put	Bond Future	1048	1	1	1	0.00
03/08/2017	R209 On 03-August-17	9.45	Put	Bond Future	980	1	1	1	0.00
03/08/2017	R209 On 02-November-17			Bond Future	9.68	71.6826	71.4483	71.6826	83,532.00
03/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1412	2	1	2	0.00
03/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3119	3	3	3	0.00
03/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1468	2	1	2	0.00
03/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2138	2	2	2	0.00
03/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1440	2	1	2	0.00
03/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	405	0	0	0	4,100.00
03/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	35	0	0	0	2,800.00
03/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	5989	6	6	6	0.00
03/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1662	2	2	2	6,500.00
03/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2423	2	2	2	0.00
03/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	10063	10	10	10	0.00
03/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2463	2	2	2	0.00
03/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	5093	5	5	5	0.00
03/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	280	0	0	0	1,300.00
03/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	1040	1	1	1	3,360.00
03/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2384	2	2	2	0.00
03/08/2017	R209 On 01-February-18			Bond Future	9.74	73.0125	72.7732	73.0125	0.00
03/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2541	3	3	3	0.00
03/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2606	3	3	3	0.00
03/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2573	3	3	3	0.00
03/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2712	3	3	3	0.00
03/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2646	3	3	3	0.00
03/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2678	3	3	3	0.00
03/08/2017	R209 On 03-May-18			Bond Future	9.79	71.2358	70.9928	71.2358	0.00
03/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3463	4	3	4	0.00
03/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3497	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3429	4	3	4	0.00
03/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	3128	3	3	3	0.00
03/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	3068	3	3	3	0.00
03/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	3098	3	3	3	0.00
03/08/2017	R210 On 03-August-17			Bond Future	184.70	184.7068	184.7002	184.7068	0.00
03/08/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 03-August-17	196.28	Put	Bond Future	11580	12	12	12	0.00
03/08/2017	R210 On 03-August-17	196.30	Put	Bond Future	11600	12	12	12	0.00
03/08/2017	R210 On 03-August-17	196.29	Put	Bond Future	11590	12	12	12	0.00
03/08/2017	R210 On 02-November-17			Bond Future	185.78	185.7894	185.7813	185.7894	2,234.00
03/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	6289	6	6	6	0.00
03/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6309	6	6	6	0.00
03/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	6299	6	6	6	0.00
03/08/2017	R210 On 01-February-18			Bond Future	189.30	189.3165	189.3043	189.3165	0.00
03/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	3076	3	3	3	0.00
03/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	3066	3	3	3	0.00
03/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	3056	3	3	3	0.00
03/08/2017	R210 On 03-May-18			Bond Future	190.52	190.5284	190.5194	190.5284	0.00
03/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	931	1	1	1	0.00
03/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	921	1	1	1	0.00
03/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	941	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
03/08/2017	R212 On 03-August-17			Bond Future	148.18	148.1838	148.1783	148.1838	0.00
03/08/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 03-August-17	153.35	Put	Bond Future	5172	5	5	5	0.00
03/08/2017	R212 On 03-August-17	153.36	Put	Bond Future	5182	5	5	5	0.00
03/08/2017	R212 On 03-August-17	153.34	Put	Bond Future	5162	5	5	5	0.00
03/08/2017	R212 On 02-November-17			Bond Future	151.09	150.9664	151.0864	150.9664	3,812.00
03/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1324	1	1	1	0.00
03/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1334	1	1	1	0.00
03/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1314	1	1	1	0.00
03/08/2017	R212 On 01-February-18			Bond Future	151.89	151.7724	151.8915	151.7724	0.00
03/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2799	3	3	3	0.00
03/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2809	3	3	3	0.00
03/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2819	3	3	3	0.00
03/08/2017	R212 On 03-May-18			Bond Future	154.83	154.7072	154.8313	154.7072	0.00
03/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	551	0	1	0	0.00
03/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	531	0	1	0	0.00
03/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	541	0	1	0	0.00
03/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R213 On 03-August-17			Bond Future	9.25	85.9280	85.8650	85.9280	0.00
03/08/2017	R213 On 03-August-17	9.35	Call	Bond Future	667	1	1	1	0.00
03/08/2017	R213 On 03-August-17	9.34	Call	Bond Future	601	1	1	1	0.00
03/08/2017	R213 On 03-August-17	9.33	Call	Bond Future	534	1	1	1	0.00
03/08/2017	R213 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R213 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R213 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/08/2017	R213 On 02-November-17			Bond Future	9.33	83.9610	83.7598	83.9610	62,910.00
03/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1903	2	2	2	0.00
03/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1937	2	2	2	0.00
03/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1868	2	2	2	0.00
03/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1783	2	2	2	0.00
03/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1752	2	2	2	0.00
03/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1720	2	2	2	0.00
03/08/2017	R213 On 01-February-18			Bond Future	9.39	85.5189	85.3131	85.5189	0.00
03/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2697	3	3	3	0.00
03/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2662	3	3	3	0.00
03/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2628	3	3	3	0.00
03/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2445	2	2	2	0.00
03/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2476	2	2	2	0.00
03/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2415	2	2	2	0.00
03/08/2017	R213 On 03-May-18			Bond Future	9.44	83.5769	83.3682	83.5769	0.00
03/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3576	4	4	4	0.00
03/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3611	4	4	4	0.00
03/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3647	4	4	4	0.00
03/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2761	3	3	3	0.00
03/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2817	3	3	3	0.00
03/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2789	3	3	3	0.00
03/08/2017	R214 On 03-August-17			Bond Future	9.78	72.8971	72.8328	72.8971	0.00
03/08/2017	R214 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R214 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R214 On 03-August-17	9.53	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R214 On 03-August-17	9.52	Put	Bond Future	1825	2	2	2	0.00
03/08/2017	R214 On 03-August-17	9.53	Put	Bond Future	1754	2	2	2	0.00
03/08/2017	R214 On 03-August-17	9.51	Put	Bond Future	1897	2	2	2	0.00
03/08/2017	R214 On 02-November-17			Bond Future	9.86	70.9438	70.7380	70.9438	44,098.00
03/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1166	1	1	1	0.00
03/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1216	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
03/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1191	1	1	1	0.00
03/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	3064	3	3	3	0.00
03/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	3110	3	3	3	0.00
03/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	3019	3	3	3	0.00
03/08/2017	R214 On 01-February-18			Bond Future	9.92	72.2601	72.0498	72.2601	0.00
03/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2451	3	2	3	0.00
03/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2515	3	3	3	0.00
03/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2483	3	2	3	0.00
03/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	3109	3	3	3	0.00
03/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	3074	3	3	3	0.00
03/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	3145	3	3	3	0.00
03/08/2017	R214 On 03-May-18			Bond Future	9.98	70.3224	70.1088	70.3224	0.00
03/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3424	4	3	4	0.00
03/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3457	4	3	4	0.00
03/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3391	4	3	4	0.00
03/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3460	3	3	3	0.00
03/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3426	3	3	3	0.00
03/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3393	3	3	3	0.00
03/08/2017	R248 On 03-August-17			Bond Future	9.85	93.2778	93.2402	93.2778	0.00
03/08/2017	R248 On 03-August-17	9.57	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R248 On 03-August-17	9.56	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R248 On 03-August-17	9.58	Call	Bond Future	0	0	0	0	0.00
03/08/2017	R248 On 03-August-17	9.56	Put	Bond Future	2592	3	3	3	0.00
03/08/2017	R248 On 03-August-17	9.57	Put	Bond Future	2500	2	3	2	0.00
03/08/2017	R248 On 03-August-17	9.58	Put	Bond Future	2409	2	2	2	0.00
03/08/2017	R248 On 02-November-17			Bond Future	9.94	90.5591	90.2987	90.5591	73,711.00
03/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1565	2	2	2	0.00
03/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1534	2	2	2	0.00
03/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1503	2	2	2	0.00
03/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	4123	4	4	4	0.00
03/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	4005	4	4	4	0.00
03/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	4064	4	4	4	0.00
03/08/2017	R248 On 01-February-18			Bond Future	10.00	92.2394	91.9733	92.2394	170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3153	3	3	3	0.00
03/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3232	3	3	3	0.00
03/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3192	3	3	3	0.00
03/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	4118	4	4	4	0.00
03/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	4024	4	4	4	0.00
03/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	4071	4	4	4	0.00
03/08/2017	R248 On 03-May-18			Bond Future	10.06	89.5362	89.2661	89.5362	0.00
03/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4513	5	5	5	0.00
03/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4471	5	4	5	0.00
03/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4428	5	4	5	0.00
03/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4496	4	4	4	0.00
03/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4538	4	5	4	0.00
03/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4455	4	4	4	0.00