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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/11/2017 TO: 03/11/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0904 On 31-March-36			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
03/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	2025 On 02-November-17			Bond Future	128.71	128.7083	128.7083	128.7083	0.00
03/11/2017	2025 On 01-February-18			Bond Future	129.73	129.7629	129.7325	129.7629	1,070.00
03/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4168	4	4	4	0.00
03/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4148	4	4	4	0.00
03/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4158	4	4	4	0.00
03/11/2017	2025 On 03-May-18			Bond Future	132.16	132.2095	132.1624	132.2095	0.00
03/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1048	1	1	1	0.00
03/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1038	1	1	1	0.00
03/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1058	1	1	1	0.00
03/11/2017	2025 On 02-August-18			Bond Future	134.66	134.6874	134.6645	134.6874	0.00
03/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	1995	2	2	2	0.00
03/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2005	2	2	2	0.00
03/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	1985	2	2	2	0.00
03/11/2017	2029 On 02-November-17			Bond Future	98.69	98.6880	98.6880	98.6880	0.00
03/11/2017	2029 On 01-February-18			Bond Future	100.50	100.5251	100.5020	100.5251	1,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2017	2029 On 03-May-18			Bond Future	101.37	101.4024	101.3664	101.4024	0.00
03/11/2017	2029 On 02-August-18			Bond Future	103.32	103.3369	103.3196	103.3369	0.00
03/11/2017	2030 On 02-November-17			Bond Future	9.51	91.3807	91.3807	91.3807	0.00
03/11/2017	2030 On 01-February-18			Bond Future	9.84	88.8829	87.3717	88.8829	63,832.00
03/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3017	2	3	2	0.00
03/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	2951	1	3	1	0.00
03/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2884	1	3	1	0.00
03/11/2017	2030 On 03-May-18			Bond Future	9.92	90.5283	88.9983	90.5283	0.00
03/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2647	1	3	1	0.00
03/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2583	1	3	1	0.00
03/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2712	1	3	1	0.00
03/11/2017	2030 On 02-August-18			Bond Future	10.00	88.2096	86.6836	88.2096	0.00
03/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3308	2	3	2	0.00
03/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3437	2	3	2	0.00
03/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3372	2	3	2	0.00
03/11/2017	2032 On 02-November-17			Bond Future	9.70	89.7550	89.7550	89.7550	0.00
03/11/2017	2032 On 01-February-18			Bond Future	10.04	91.2209	89.5395	91.2209	42,201.00
03/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	735	1	1	1	0.00
03/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	354	1	0	1	7,800.00
03/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	717	1	1	1	0.00
03/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	261	1	0	1	7,500.00
03/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	540	1	1	1	750.00
03/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	472	1	0	1	6,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	699	1	1	1	0.00
03/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6193	5	6	5	0.00
03/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4035	3	4	3	0.00
03/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4646	3	5	3	0.00
03/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4939	4	5	4	0.00
03/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4089	3	4	3	0.00
03/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3982	3	4	3	0.00
03/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5549	4	6	4	0.00
03/11/2017	2032 On 03-May-18			Bond Future	10.12	88.7529	87.0494	88.7529	0.00
03/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1618	2	2	2	0.00
03/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1642	2	2	2	0.00
03/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1666	2	2	2	0.00
03/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4378	3	4	3	0.00
03/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4469	3	4	3	0.00
03/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4423	3	4	3	0.00
03/11/2017	2032 On 02-August-18			Bond Future	10.20	90.4066	88.7035	90.4066	0.00
03/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2057	3	2	3	0.00
03/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2033	3	2	3	0.00
03/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2009	3	2	3	0.00
03/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5579	5	6	5	0.00
03/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5625	5	6	5	0.00
03/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5534	5	6	5	0.00
03/11/2017	2033 On 02-November-17			Bond Future	102.82	102.8206	102.8206	102.8206	0.00
03/11/2017	2033 On 01-February-18			Bond Future	104.37	104.7346	104.3701	104.7346	5,283.00
03/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	5280	5	5	5	0.00
03/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	5290	5	5	5	0.00
03/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	5270	5	5	5	0.00
03/11/2017	2033 On 03-May-18			Bond Future	105.24	105.6206	105.2364	105.6206	0.00
03/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00

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03/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	2454	2	2	2	0.00
03/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	2464	2	2	2	0.00
03/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	2474	2	2	2	0.00
03/11/2017	2033 On 02-August-18			Bond Future	107.26	107.6356	107.2642	107.6356	0.00
03/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	2666	2	3	2	0.00
03/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	2676	2	3	2	0.00
03/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	2656	2	3	2	0.00
03/11/2017	2037 On 02-November-17			Bond Future	9.93	90.1322	90.1322	90.1322	0.00
03/11/2017	2037 On 01-February-18			Bond Future	10.27	87.2945	85.5036	87.2945	52,960.00
03/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	938	2	1	2	0.00
03/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	960	2	1	2	0.00
03/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	916	2	1	2	0.00
03/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4252	3	4	3	0.00
03/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4365	3	4	3	0.00
03/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4308	3	4	3	0.00
03/11/2017	2037 On 03-May-18			Bond Future	10.35	88.9105	87.0953	88.9105	0.00
03/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1978	3	2	3	0.00
03/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2033	3	2	3	0.00
03/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2005	3	2	3	0.00
03/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4725	4	5	4	0.00
03/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4773	4	5	4	0.00
03/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4677	4	5	4	0.00
03/11/2017	2037 On 02-August-18			Bond Future	10.43	86.3112	84.4941	86.3112	0.00
03/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2458	3	2	3	0.00
03/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2485	3	2	3	0.00
03/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2513	3	3	3	0.00
03/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5874	5	6	5	0.00
03/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5971	5	6	5	0.00
03/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5922	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2017	2038 On 02-November-17			Bond Future	126.08	126.0822	126.0822	126.0822	0.00
03/11/2017	2038 On 01-February-18			Bond Future	126.89	126.9202	126.8907	126.9202	18,693.00
03/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	10039	10	10	10	0.00
03/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	10059	10	10	10	0.00
03/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	10049	10	10	10	0.00
03/11/2017	2038 On 03-May-18			Bond Future	129.27	129.3133	129.2673	129.3133	0.00
03/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	3003	3	3	3	0.00
03/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	3023	3	3	3	0.00
03/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	3013	3	3	3	0.00
03/11/2017	2038 On 02-August-18			Bond Future	131.71	131.7303	131.7081	131.7303	0.00
03/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	2822	3	3	3	0.00
03/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	2832	3	3	3	0.00
03/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	2842	3	3	3	0.00
03/11/2017	2040 On 02-November-17			Bond Future	10.02	93.3724	93.3724	93.3724	0.00
03/11/2017	2040 On 01-February-18			Bond Future	10.36	90.2874	88.4262	90.2874	25,930.00
03/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	920	2	1	2	0.00
03/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	963	2	1	2	0.00
03/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	941	2	1	2	0.00
03/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4823	4	5	4	0.00
03/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4761	4	5	4	0.00
03/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4885	4	5	4	0.00
03/11/2017	2040 On 03-May-18			Bond Future	10.44	91.9587	90.0724	91.9587	0.00
03/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2199	3	2	3	0.00

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03/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2229	3	2	3	0.00
03/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2168	3	2	3	0.00
03/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5192	4	5	4	0.00
03/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5141	4	5	4	0.00
03/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5091	4	5	4	0.00
03/11/2017	2040 On 02-August-18			Bond Future	10.53	89.1659	87.2773	89.1659	0.00
03/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2724	4	3	4	0.00
03/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2693	3	3	3	0.00
03/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2663	3	3	3	0.00
03/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6488	5	6	5	0.00
03/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6539	5	7	5	0.00
03/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6437	5	6	5	0.00
03/11/2017	2044 On 02-November-17			Bond Future	10.04	90.5038	90.5038	90.5038	0.00
03/11/2017	2044 On 01-February-18			Bond Future	10.38	87.4886	85.5723	87.4886	17,528.00
03/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	942	2	1	2	0.00
03/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	964	2	1	2	0.00
03/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	986	2	1	2	0.00
03/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4798	4	5	4	0.00
03/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4923	4	5	4	0.00
03/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4861	4	5	4	0.00
03/11/2017	2044 On 03-May-18			Bond Future	10.46	89.1081	87.1653	89.1081	0.00
03/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2313	3	2	3	0.00
03/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2282	3	2	3	0.00
03/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2251	3	2	3	0.00
03/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5127	4	5	4	0.00
03/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5177	4	5	4	0.00
03/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5076	4	5	4	0.00
03/11/2017	2044 On 02-August-18			Bond Future	10.54	86.3874	84.4403	86.3874	0.00
03/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2732	4	3	4	0.00
03/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2793	4	3	4	0.00
03/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2762	4	3	4	0.00
03/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6531	5	7	5	0.00
03/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6479	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6582	5	7	5	0.00
03/11/2017	2046 On 02-November-17			Bond Future	121.91	121.9142	121.9142	121.9142	0.00
03/11/2017	2046 On 01-February-18			Bond Future	123.41	123.6872	123.4117	123.6872	21,197.00
03/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	9488	9	9	9	0.00
03/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	9498	9	9	9	0.00
03/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	9508	9	10	9	0.00
03/11/2017	2046 On 03-May-18			Bond Future	124.12	124.4195	124.1235	124.4195	0.00
03/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	3817	4	4	4	0.00
03/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	3827	4	4	4	0.00
03/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	3807	4	4	4	0.00
03/11/2017	2046 On 02-August-18			Bond Future	126.52	126.7931	126.5153	126.7931	0.00
03/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	2275	2	2	2	0.00
03/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	2255	2	2	2	0.00
03/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	2265	2	2	2	0.00
03/11/2017	2050 On 02-November-17			Bond Future	129.07	129.0690	129.0690	129.0690	0.00
03/11/2017	2050 On 01-February-18			Bond Future	129.47	129.7928	129.4740	129.7928	22,879.00
03/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	10766	10	11	10	0.00
03/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	10756	10	11	10	0.00
03/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	10776	10	11	10	0.00
03/11/2017	2050 On 03-May-18			Bond Future	131.90	132.2400	131.8988	132.2400	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
03/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	3731	3	4	3	0.00
03/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	3711	3	4	3	0.00
03/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	3721	3	4	3	0.00
03/11/2017	2050 On 02-August-18			Bond Future	132.71	133.0295	132.7072	133.0295	0.00
03/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
03/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	4833	5	5	5	0.00
03/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	4813	4	5	4	0.00
03/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	4823	5	5	5	0.00
03/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	AL37 On 01-February-18			Index Future	554.76	559.8840	554.7570	559.8840	0.00
03/11/2017	AL37 On 03-May-18			Index Future	565.09	570.2510	565.0860	570.2510	0.00
03/11/2017	AL37 On 02-August-18			Index Future	575.83	580.8800	575.8250	580.8800	0.00
03/11/2017	AL7T On 01-February-18			Index Future	629.68	638.3320	629.6810	638.3320	0.00
03/11/2017	AL7T On 03-May-18			Index Future	641.41	650.1500	641.4060	650.1500	0.00
03/11/2017	AL7T On 02-August-18			Index Future	653.59	662.2690	653.5940	662.2690	0.00
03/11/2017	ALBI On 01-February-18			Index Future	565.75	575.1670	565.7480	575.1670	772.00
03/11/2017	ALBI On 03-May-18			Index Future	576.28	585.8160	576.2820	585.8160	0.00
03/11/2017	ALBI On 02-August-18			Index Future	587.23	596.7350	587.2330	596.7350	0.00
03/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C007 On 31-January-37			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
03/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2017	C210 On 31-March-28			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
03/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	EL28 On 02-November-17			Bond Future	126.38	126.3781	126.3781	126.3781	0.00
03/11/2017	EL28 On 01-February-18			Bond Future	128.70	128.7306	128.7034	128.7306	0.00
03/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3597	4	4	4	0.00
03/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3607	4	4	4	0.00
03/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3587	4	4	4	0.00
03/11/2017	EL28 On 03-May-18			Bond Future	129.35	129.3983	129.3546	129.3983	0.00
03/11/2017	EL28 On 03-May-18	133.19	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
03/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3825	4	4	4	0.00
03/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3835	4	4	4	0.00
03/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3845	4	4	4	0.00
03/11/2017	EL28 On 02-August-18			Bond Future	131.85	131.8669	131.8472	131.8669	0.00
03/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
03/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3093	3	3	3	0.00
03/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3103	3	3	3	0.00
03/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3083	3	3	3	0.00
03/11/2017	ES33 On 02-November-17			Bond Future	11.01	75.0560	75.0560	75.0560	0.00
03/11/2017	ES33 On 01-February-18			Bond Future	11.39	76.2507	74.8992	76.2507	9,466.00
03/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2176	1	2	1	0.00
03/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2294	1	2	1	0.00
03/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2235	1	2	1	0.00
03/11/2017	ES33 On 03-May-18			Bond Future	11.51	73.8711	72.5022	73.8711	0.00
03/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1683	0	2	0	0.00
03/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1741	0	2	0	0.00
03/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1626	0	2	0	0.00
03/11/2017	ES33 On 02-August-18			Bond Future	11.63	75.2476	73.8799	75.2476	0.00
03/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
03/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2621	1	3	1	0.00
03/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2737	1	3	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
03/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2679	1	3	1	0.00
03/11/2017	ES42 On 02-November-17			Bond Future	11.23	77.6645	77.6645	77.6645	0.00
03/11/2017	ES42 On 01-February-18			Bond Future	11.61	78.8513	77.3408	78.8513	7,957.00
03/11/2017	ES42 On 03-May-18			Bond Future	11.74	76.0500	74.5194	76.0500	0.00
03/11/2017	ES42 On 02-August-18			Bond Future	11.85	77.4668	75.9354	77.4668	0.00
03/11/2017	GOVI On 01-February-18			GOVI	563.98	573.4520	563.9750	573.4520	792.00
03/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	170450	8	17	8	0.00
03/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	170550	8	17	8	0.00
03/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	170650	8	17	8	0.00
03/11/2017	GOVI On 03-May-18			GOVI	574.48	584.0690	574.4760	584.0690	0.00
03/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	158040	6	16	6	0.00
03/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	158140	6	16	6	0.00
03/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	157940	6	16	6	0.00
03/11/2017	GOVI On 02-August-18			GOVI	585.39	594.9560	585.3930	594.9560	0.00
03/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
03/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	203070	11	20	11	0.00
03/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	203170	11	20	11	0.00
03/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	203270	11	20	11	0.00
03/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2017	IGOV On 01-February-18			Index Future	251.75	251.9350	251.7450	251.9350	872.00
03/11/2017	IGOV On 03-May-18			Index Future	256.46	256.6860	256.4610	256.6860	272.00
03/11/2017	IGOV On 02-August-18			Index Future	261.40	261.5830	261.4020	261.5830	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
03/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
03/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7067	99.7130	99.7067	0.00
03/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.8969	99.9222	99.8969	0.00
03/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.17	100.1117	100.1678	100.1117	0.00
03/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
03/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	98.9909	98.9972	98.9909	0.00
03/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.5835	98.6070	98.5835	0.00
03/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.64	98.5814	98.6381	98.5814	0.00
03/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.15	99.0500	99.1500	99.0500	0.00
03/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.66	99.5238	99.6584	99.5238	0.00
03/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.19	100.0005	100.1866	100.0005	0.00
03/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.74	100.5002	100.7359	100.5002	0.00
03/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.64	97.1472	97.6360	97.1472	0.00
03/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.00	96.4629	97.0002	96.4629	0.00
03/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.34	95.7493	96.3360	95.7493	0.00
03/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.65	96.0113	96.6480	96.0113	0.00
03/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.95	98.2742	98.9493	98.2742	51.00
03/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.20	98.4900	99.2037	98.4900	0.00
03/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.51	99.7561	100.5101	99.7561	0.00
03/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.80	102.0178	102.8018	102.0178	0.00
03/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.61	97.4159	98.6069	97.4159	0.00
03/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.76	94.5216	95.7572	94.5216	0.00
03/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.62	93.3463	94.6152	93.3463	0.00
03/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.81	95.5282	96.8086	95.5282	0.00
03/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.57	99.2962	100.5727	99.2962	0.00
03/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.24	97.9364	99.2434	97.9364	0.00
03/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.32	100.0086	101.3233	100.0086	0.00
03/11/2017	IS10 On 20-September-27			Interest Rate Swap	105.01	103.7026	105.0072	103.7026	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
03/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
03/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
03/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
03/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
03/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.19	92.8100	92.8100	92.8100	2,500.00
03/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
03/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
03/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
03/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
03/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
03/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
03/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
03/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.65	92.3500	92.3500	92.3500	0.00
03/11/2017	R023 On 02-November-17			Bond Future	8.31	99.0711	99.0711	99.0711	0.00
03/11/2017	R023 On 01-February-18			Bond Future	8.65	100.8024	99.7630	100.8024	61,158.00
03/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	417	1	0	1	0.00
03/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	429	1	0	1	0.00
03/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	406	1	0	1	0.00
03/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1762	1	2	1	0.00
03/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1734	1	2	1	0.00
03/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1706	1	2	1	0.00
03/11/2017	R023 On 03-May-18			Bond Future	8.72	98.7391	97.6906	98.7391	0.00
03/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	597	1	1	1	0.00
03/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	622	1	1	1	0.00
03/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	610	1	1	1	0.00
03/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2258	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
03/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2285	2	2	2	0.00
03/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2311	2	2	2	0.00
03/11/2017	R035 On 02-November-17			Bond Future	9.85	93.6172	93.6172	93.6172	0.00
03/11/2017	R035 On 01-February-18			Bond Future	10.20	95.0976	93.2607	95.0976	47,336.00
03/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3498	2	3	2	0.00
03/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3576	2	4	2	0.00
03/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3420	2	3	2	0.00
03/11/2017	R035 On 03-May-18			Bond Future	10.28	92.3583	90.4967	92.3583	0.00
03/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	2904	1	3	1	0.00
03/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	2828	1	3	1	0.00
03/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2752	1	3	1	0.00
03/11/2017	R186 On 02-November-17			Bond Future	9.01	113.1009	113.1009	113.1009	0.00
03/11/2017	R186 On 01-February-18			Bond Future	9.35	109.7422	108.1873	109.7422	122,242.00
03/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	6	0	0	0	1,460.00
03/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	183	0	0	0	1,460.00
03/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	731	1	1	1	0.00
03/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	808	1	1	1	0.00
03/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1414	2	1	2	0.00
03/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	769	1	1	1	0.00
03/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	409	1	0	1	0.00
03/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	750	1	1	1	0.00
03/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3167	2	3	2	0.00
03/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2988	2	3	2	6,200.00
03/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4200	3	4	3	775.00
03/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2015	1	2	1	775.00
03/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3077	2	3	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
03/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3122	2	3	2	0.00
03/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5616	4	6	4	0.00
03/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10563	9	11	9	0.00
03/11/2017	R186 On 03-May-18			Bond Future	9.43	111.7738	110.2015	111.7738	0.00
03/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1140	2	1	2	0.00
03/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1121	2	1	2	0.00
03/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1102	2	1	2	0.00
03/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4244	3	4	3	0.00
03/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4288	3	4	3	0.00
03/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4201	3	4	3	0.00
03/11/2017	R197 On 02-November-17			Bond Future	299.11	299.1136	299.1136	299.1136	0.00
03/11/2017	R197 On 01-February-18			Bond Future	297.62	297.6921	297.6213	297.6921	2,350.00
03/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	4039	4	4	4	0.00
03/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	4049	4	4	4	0.00
03/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	4059	4	4	4	0.00
03/11/2017	R197 On 03-May-18			Bond Future	303.20	303.3049	303.1958	303.3049	0.00
03/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1254	1	1	1	0.00
03/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1264	1	1	1	0.00
03/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1244	1	1	1	0.00
03/11/2017	R202 On 02-November-17			Bond Future	238.64	238.6400	238.6400	238.6400	0.00
03/11/2017	R202 On 01-February-18			Bond Future	239.31	239.3697	239.3140	239.3697	22,936.00
03/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	136	0	0	0	0.00
03/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	136	0	0	0	0.00
03/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	137	0	0	0	0.00
03/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	9893	10	10	10	0.00
03/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	9883	10	10	10	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
03/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	9902	10	10	10	0.00
03/11/2017	R202 On 03-May-18			Bond Future	243.80	243.8832	243.7963	243.8832	0.00
03/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1863	2	2	2	0.00
03/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1860	2	2	2	0.00
03/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1857	2	2	2	0.00
03/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	5550	6	6	6	0.00
03/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	5537	5	6	5	0.00
03/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	5544	5	6	5	0.00
03/11/2017	R204 On 02-November-17			Bond Future	7.30	103.7705	103.7705	103.7705	0.00
03/11/2017	R204 On 01-February-18			Bond Future	7.58	101.5807	101.3694	101.5807	41,951.00
03/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	2544	3	3	3	0.00
03/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	2552	3	3	3	0.00
03/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	2548	3	3	3	0.00
03/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	2812	3	3	3	0.00
03/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	2807	3	3	3	0.00
03/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	2816	3	3	3	0.00
03/11/2017	R204 On 03-May-18			Bond Future	7.60	103.4613	103.2567	103.4613	0.00
03/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	3908	4	4	4	0.00
03/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	3911	4	4	4	0.00
03/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	3905	4	4	4	0.00
03/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	4218	4	4	4	0.00
03/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	4215	4	4	4	0.00
03/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	4212	4	4	4	0.00
03/11/2017	R207 On 02-November-17			Bond Future	7.72	101.3297	101.3297	101.3297	0.00
03/11/2017	R207 On 01-February-18			Bond Future	8.05	99.5060	99.0281	99.5060	42,141.00
03/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	70	0	0	0	0.00
03/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	76	0	0	0	0.00
03/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	73	0	0	0	0.00
03/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	855	0	1	0	0.00
03/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	826	0	1	0	0.00
03/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	840	0	1	0	0.00
03/11/2017	R207 On 03-May-18			Bond Future	8.14	101.3482	100.8717	101.3482	0.00

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03/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	120	0	0	0	0.00
03/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	116	0	0	0	0.00
03/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	113	0	0	0	0.00
03/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	994	1	1	1	0.00
03/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1006	1	1	1	0.00
03/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	982	1	1	1	0.00
03/11/2017	R208 On 02-November-17			Bond Future	7.96	97.1545	97.1545	97.1545	0.00
03/11/2017	R208 On 01-February-18			Bond Future	8.30	98.8772	98.1641	98.8772	34,887.00
03/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	139	0	0	0	0.00
03/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	145	0	0	0	0.00
03/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	134	0	0	0	0.00
03/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1388	1	1	1	0.00
03/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1367	1	1	1	0.00
03/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1345	1	1	1	0.00
03/11/2017	R208 On 03-May-18			Bond Future	8.37	97.3067	96.5905	97.3067	0.00
03/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	202	0	0	0	0.00
03/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	213	0	0	0	0.00
03/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	207	0	0	0	0.00
03/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1662	1	2	1	0.00
03/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1682	1	2	1	0.00
03/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1701	1	2	1	0.00
03/11/2017	R209 On 02-November-17			Bond Future	9.80	70.6480	70.6480	70.6480	0.00
03/11/2017	R209 On 01-February-18			Bond Future	10.13	71.7454	70.2693	71.7454	150,954.00
03/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1146	2	1	2	0.00
03/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	787	1	1	1	0.00
03/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	588	1	1	1	0.00
03/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	806	1	1	1	0.00
03/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	824	1	1	1	0.00
03/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1743	3	2	3	0.00
03/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1076	2	1	2	0.00
03/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	286	1	0	1	220.00
03/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1453	2	1	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
03/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	277	1	0	1	157.00
03/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1122	2	1	2	0.00
03/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	490	1	0	1	739.00
03/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1170	2	1	2	0.00
03/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2129	3	2	3	0.00
03/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3415	2	3	2	0.00
03/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1931	1	2	1	3,000.00
03/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2842	2	3	2	7,500.00
03/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5515	4	6	4	0.00
03/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2761	2	3	2	739.00
03/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4425	3	4	3	0.00
03/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2266	2	2	2	7,500.00
03/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5576	4	6	4	0.00
03/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2680	2	3	2	157.00
03/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1579	1	2	1	746.00
03/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3462	3	3	3	0.00
03/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4055	3	4	3	377.00
03/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2720	2	3	2	220.00
03/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3368	2	3	2	0.00
03/11/2017	R209 On 03-May-18			Bond Future	10.20	69.9245	68.4283	69.9245	0.00
03/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1698	2	2	2	0.00
03/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2084	3	2	3	0.00
03/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1673	2	2	2	0.00
03/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1722	2	2	2	0.00
03/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3333	3	3	3	5,000.00
03/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3937	3	4	3	0.00
03/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3858	3	4	3	0.00
03/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3897	3	4	3	0.00
03/11/2017	R209 On 01-November-18			Bond Future	10.34	69.4446	67.8976	69.4446	0.00
03/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67010	69	67	69	0.00
03/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67010	69	67	69	0.00
03/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4522	5	5	5	0.00
03/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2663	3	3	3	0.00
03/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67010	69	67	69	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
03/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1393	2	1	2	435.00
03/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5131	4	5	4	435.00
03/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3186	3	3	3	435.00
03/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7794	7	8	7	0.00
03/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 02-November-17			Bond Future	183.58	183.5816	183.5816	183.5816	0.00
03/11/2017	R210 On 01-February-18			Bond Future	186.96	186.9991	186.9557	186.9991	2,159.00
03/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5424	5	5	5	0.00
03/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5414	5	5	5	0.00
03/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5404	5	5	5	0.00
03/11/2017	R210 On 03-May-18			Bond Future	188.03	188.0997	188.0324	188.0997	0.00
03/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3418	3	3	3	0.00
03/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3408	3	3	3	0.00
03/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3428	3	3	3	0.00
03/11/2017	R212 On 02-November-17			Bond Future	150.20	150.1992	150.1992	150.1992	0.00
03/11/2017	R212 On 01-February-18			Bond Future	150.92	150.9514	150.9153	150.9514	4,869.00
03/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	3775	4	4	4	0.00
03/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	3785	4	4	4	0.00
03/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	3795	4	4	4	0.00
03/11/2017	R212 On 03-May-18			Bond Future	153.74	153.7975	153.7420	153.7975	0.00
03/11/2017	R212 On 03-May-18	154.28	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
03/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
03/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	548	0	1	0	0.00
03/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	558	1	1	1	0.00
03/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	538	0	1	0	0.00
03/11/2017	R213 On 02-November-17			Bond Future	9.60	82.0176	82.0176	82.0176	0.00
03/11/2017	R213 On 01-February-18			Bond Future	9.93	83.3581	81.8618	83.3581	58,189.00
03/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	608	1	1	1	0.00
03/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	593	1	1	1	0.00
03/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	578	1	1	1	0.00
03/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3827	3	4	3	0.00
03/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3877	3	4	3	0.00
03/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3778	3	4	3	0.00
03/11/2017	R213 On 03-May-18			Bond Future	10.01	81.3521	79.8364	81.3521	0.00
03/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1404	2	1	2	0.00
03/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1426	2	1	2	0.00
03/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1448	2	1	2	0.00
03/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4094	3	4	3	0.00
03/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4176	3	4	3	0.00
03/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4135	3	4	3	0.00
03/11/2017	R214 On 02-November-17			Bond Future	9.93	70.2679	70.2679	70.2679	0.00
03/11/2017	R214 On 01-February-18			Bond Future	10.27	71.3176	69.7957	71.3176	50,369.00
03/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	797	1	1	1	0.00
03/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	835	1	1	1	0.00
03/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	816	1	1	1	0.00
03/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3696	3	4	3	0.00
03/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3647	3	4	3	0.00
03/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3745	3	4	3	0.00
03/11/2017	R214 On 03-May-18			Bond Future	10.34	69.3423	67.7992	69.3423	0.00
03/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1755	2	2	2	0.00
03/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1780	2	2	2	0.00
03/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1731	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
03/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4110	3	4	3	0.00
03/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4067	3	4	3	0.00
03/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4026	3	4	3	0.00
03/11/2017	R248 On 02-November-17			Bond Future	9.99	89.8527	89.8527	89.8527	0.00
03/11/2017	R248 On 01-February-18			Bond Future	10.33	91.2408	89.3141	91.2408	98,662.00
03/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1093	2	1	2	0.00
03/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1143	2	1	2	0.00
03/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1118	2	1	2	0.00
03/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4717	3	5	3	0.00
03/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4594	3	5	3	0.00
03/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4656	3	5	3	0.00
03/11/2017	R248 On 03-May-18			Bond Future	10.40	88.4935	86.5400	88.4935	0.00
03/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2436	3	2	3	0.00
03/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2403	3	2	3	0.00
03/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2371	3	2	3	0.00
03/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5155	4	5	4	0.00
03/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5206	4	5	4	0.00
03/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5104	4	5	4	0.00