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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2017	2025 On 02-February-17			Bond Future	127.28	127.2782	127.2782	127.2782	0.00
07/02/2017	2025 On 04-May-17			Bond Future	129.90	129.9033	129.8988	129.9033	2,414.00
07/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2671	3	2671	3	0.00
07/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2661	3	2661	3	0.00
07/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2681	3	2681	3	0.00
07/02/2017	2025 On 03-August-17			Bond Future	131.07	131.0770	131.0716	131.0770	0.00
07/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	2888	3	2888	3	0.00
07/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	2908	3	2908	3	0.00
07/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	2898	3	2898	3	0.00
07/02/2017	2025 On 02-November-17			Bond Future	133.71	133.7103	133.7056	133.7103	0.00
07/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	746	1	746	1	0.00
07/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	726	1	726	1	0.00
07/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	736	1	736	1	0.00
07/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2029 On 04-May-17			Bond Future	102.30	102.3014	102.2976	102.3014	2,272.00
07/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1648	2	1648	2	0.00
07/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1628	2	1628	2	0.00
07/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1638	2	1638	2	0.00
07/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 02-February-17			Bond Future	9.24	90.8860	9.2400	90.8860	0.00
07/02/2017	2030 On 04-May-17			Bond Future	9.31	92.7879	9.3109	92.7879	32,786.00
07/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	200	1	200	1	0.00
07/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	131	0	131	0	0.00
07/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	62	0	62	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
07/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 03-August-17			Bond Future	9.36	90.5631	9.3648	90.5631	0.00
07/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	168	0	168	0	0.00
07/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	236	0	236	0	0.00
07/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	100	0	100	0	0.00
07/02/2017	2030 On 02-November-17			Bond Future	9.41	92.3736	9.4051	92.3736	0.00
07/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	369	0	369	0	0.00
07/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	302	0	302	0	0.00
07/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	436	0	436	0	0.00
07/02/2017	2032 On 02-February-17			Bond Future	9.38	93.9239	9.3750	93.9239	0.00
07/02/2017	2032 On 04-May-17			Bond Future	9.44	91.7762	9.4397	91.7762	19,129.00
07/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2216	2	2216	2	0.00
07/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2178	2	2178	2	0.00
07/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2140	2	2140	2	0.00
07/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	2102	2	2102	2	0.00
07/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	2138	2	2138	2	0.00
07/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	2066	2	2066	2	0.00
07/02/2017	2032 On 03-August-17			Bond Future	9.49	93.5386	9.4906	93.5386	0.00
07/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	2898	3	2898	3	0.00
07/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	2971	3	2971	3	0.00
07/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	2934	3	2934	3	0.00
07/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	3267	3	3267	3	0.00
07/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	3341	3	3341	3	0.00
07/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	3303	3	3303	3	0.00
07/02/2017	2032 On 02-November-17			Bond Future	9.53	91.2491	9.5348	91.2491	0.00
07/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3642	4	3642	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
07/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3678	4	3678	4	0.00
07/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3714	4	3714	4	0.00
07/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	4000	4	4000	4	0.00
07/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	4037	4	4037	4	0.00
07/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3964	4	3964	4	0.00
07/02/2017	2033 On 02-February-17			Bond Future	107.70	107.6970	107.6970	107.6970	0.00
07/02/2017	2033 On 04-May-17			Bond Future	108.56	108.5668	108.5629	108.5668	5,778.00
07/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2277	2	2277	2	0.00
07/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2287	2	2287	2	0.00
07/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2267	2	2267	2	0.00
07/02/2017	2033 On 03-August-17			Bond Future	110.67	110.6721	110.6674	110.6721	0.00
07/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2453	2	2453	2	0.00
07/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2463	2	2463	2	0.00
07/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2473	2	2473	2	0.00
07/02/2017	2033 On 02-November-17			Bond Future	111.80	111.8050	111.8009	111.8050	0.00
07/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1711	2	1711	2	0.00
07/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1721	2	1721	2	0.00
07/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1731	2	1731	2	0.00
07/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2037 On 02-February-17			Bond Future	9.58	90.6252	9.5800	90.6252	0.00
07/02/2017	2037 On 04-May-17			Bond Future	9.66	92.5540	9.6626	92.5540	46,662.00
07/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2168	2	2168	2	0.00
07/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2092	2	2092	2	0.00
07/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2130	2	2130	2	0.00
07/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2760	3	2760	3	0.00
07/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2716	3	2716	3	0.00

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07/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2673	2	2673	2	0.00
07/02/2017	2037 On 03-August-17			Bond Future	9.72	90.0743	9.7181	90.0743	160.00
07/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	2992	3	2992	3	0.00
07/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	2955	3	2955	3	0.00
07/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	2918	3	2918	3	0.00
07/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	4144	4	4144	4	0.00
07/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	4100	4	4100	4	0.00
07/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	4189	4	4189	4	0.00
07/02/2017	2037 On 02-November-17			Bond Future	9.76	91.8751	9.7617	91.8751	0.00
07/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	3956	4	3956	4	0.00
07/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	3918	4	3918	4	0.00
07/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	3995	4	3995	4	0.00
07/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4721	4	4721	4	0.00
07/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4763	5	4763	5	0.00
07/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4804	5	4804	5	0.00
07/02/2017	2038 On 02-February-17			Bond Future	133.05	133.0472	133.0472	133.0472	0.00
07/02/2017	2038 On 04-May-17			Bond Future	135.59	135.5919	135.5870	135.5919	20,533.00
07/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4193	4	4193	4	0.00
07/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4203	4	4203	4	0.00
07/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4183	4	4183	4	0.00
07/02/2017	2038 On 03-August-17			Bond Future	136.70	136.7078	136.7020	136.7078	0.00
07/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4468	4	4468	4	0.00
07/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4458	4	4458	4	0.00
07/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4478	4	4478	4	0.00
07/02/2017	2038 On 02-November-17			Bond Future	139.45	139.4543	139.4491	139.4543	0.00
07/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2649	3	2649	3	0.00
07/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2629	3	2629	3	0.00
07/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2639	3	2639	3	0.00

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07/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2040 On 02-February-17			Bond Future	9.60	94.6447	9.6000	94.6447	0.00
07/02/2017	2040 On 04-May-17			Bond Future	9.67	96.7559	9.6712	96.7559	9,025.00
07/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2467	3	2467	3	0.00
07/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2510	3	2510	3	0.00
07/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2425	3	2425	3	0.00
07/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2826	3	2826	3	0.00
07/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2871	3	2871	3	0.00
07/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2781	3	2781	3	0.00
07/02/2017	2040 On 03-August-17			Bond Future	9.73	94.1064	9.7252	94.1064	0.00
07/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3376	4	3376	4	0.00
07/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3458	4	3458	4	0.00
07/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3417	4	3417	4	0.00
07/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	4326	4	4326	4	0.00
07/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	4280	4	4280	4	0.00
07/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	4373	4	4373	4	0.00
07/02/2017	2040 On 02-November-17			Bond Future	9.77	95.9879	9.7675	95.9879	0.00
07/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4315	5	4315	5	0.00
07/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4356	5	4356	5	0.00
07/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4273	5	4273	5	0.00
07/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	5191	5	5191	5	0.00
07/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	5236	5	5236	5	0.00
07/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	5282	5	5282	5	0.00
07/02/2017	2044 On 02-February-17			Bond Future	9.63	91.7941	9.6250	91.7941	0.00
07/02/2017	2044 On 04-May-17			Bond Future	9.71	93.8091	9.7101	93.8091	19,116.00
07/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2517	3	2517	3	0.00
07/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2475	3	2475	3	0.00
07/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2560	3	2560	3	0.00
07/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2870	3	2870	3	0.00
07/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2825	3	2825	3	0.00
07/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2916	3	2916	3	0.00
07/02/2017	2044 On 03-August-17			Bond Future	9.76	91.2283	9.7630	91.2283	0.00

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07/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3409	4	3409	4	0.00
07/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3328	4	3328	4	0.00
07/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3368	4	3368	4	0.00
07/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4580	4	4580	4	0.00
07/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4532	4	4532	4	0.00
07/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4484	4	4484	4	0.00
07/02/2017	2044 On 02-November-17			Bond Future	9.80	93.0523	9.8046	93.0523	0.00
07/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4245	5	4245	5	0.00
07/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4327	5	4327	5	0.00
07/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4286	5	4286	5	0.00
07/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5453	5	5453	5	0.00
07/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5407	5	5407	5	0.00
07/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5500	5	5500	5	0.00
07/02/2017	2046 On 02-February-17			Bond Future	133.56	133.5613	133.5613	133.5613	0.00
07/02/2017	2046 On 04-May-17			Bond Future	134.58	134.5862	134.5811	134.5862	19,696.00
07/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	3749	4	3749	4	0.00
07/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	3759	4	3759	4	0.00
07/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	3739	4	3739	4	0.00
07/02/2017	2046 On 03-August-17			Bond Future	137.19	137.1958	137.1901	137.1958	0.00
07/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4000	4	4000	4	0.00
07/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	3980	4	3980	4	0.00
07/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	3990	4	3990	4	0.00
07/02/2017	2046 On 02-November-17			Bond Future	138.34	138.3476	138.3428	138.3476	0.00
07/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	2043	2	2043	2	0.00
07/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	2023	2	2023	2	0.00
07/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	2033	2	2033	2	0.00
07/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2046 On 02-November-17	136.32	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
07/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 02-February-17			Bond Future	142.20	142.2024	142.2024	142.2024	0.00
07/02/2017	2050 On 04-May-17			Bond Future	145.09	144.9224	145.0868	144.9224	24,079.00
07/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2753	3	2753	3	0.00
07/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2743	3	2743	3	0.00
07/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2763	3	2763	3	0.00
07/02/2017	2050 On 03-August-17			Bond Future	146.22	146.0540	146.2205	146.0540	0.00
07/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2999	3	2999	3	0.00
07/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3019	3	3019	3	0.00
07/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3009	3	3009	3	0.00
07/02/2017	2050 On 02-November-17			Bond Future	149.16	148.9881	149.1590	148.9881	0.00
07/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4509	4	4509	4	0.00
07/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4489	4	4489	4	0.00
07/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4499	4	4499	4	0.00
07/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
07/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
07/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	AL37 On 04-May-17			Index Future	524.63	525.1900	524.6280	525.1900	1.00
07/02/2017	AL37 On 03-August-17			Index Future	534.67	535.2760	534.6730	535.2760	0.00
07/02/2017	AL37 On 02-November-17			Index Future	545.31	545.9710	545.3080	545.9710	0.00
07/02/2017	AL7T On 04-May-17			Index Future	605.72	607.3090	605.7200	607.3090	0.00
07/02/2017	AL7T On 03-August-17			Index Future	617.32	618.9720	617.3180	618.9720	0.00
07/02/2017	AL7T On 02-November-17			Index Future	629.60	631.3390	629.5970	631.3390	0.00
07/02/2017	ALBI On 04-May-17			Index Future	549.59	551.5080	549.5850	551.5080	598.00
07/02/2017	ALBI On 03-August-17			Index Future	560.11	562.0990	560.1090	562.0990	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
07/02/2017	ALBI On 02-November-17			Index Future	571.25	573.3300	571.2500	573.3300	0.00
07/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	C446 On 31-March-46			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
07/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2017	EL28 On 02-February-17			Bond Future	128.89	128.8852	128.8852	128.8852	0.00
07/02/2017	EL28 On 04-May-17			Bond Future	130.04	130.0455	130.0432	130.0455	0.00
07/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7857	8	7857	8	0.00
07/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7877	8	7877	8	0.00
07/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7867	8	7867	8	0.00
07/02/2017	EL28 On 03-August-17			Bond Future	132.56	132.5673	132.5640	132.5673	0.00
07/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2606	3	2606	3	0.00
07/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2596	3	2596	3	0.00
07/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2616	3	2616	3	0.00
07/02/2017	EL28 On 02-November-17			Bond Future	133.46	133.4633	133.4609	133.4633	0.00
07/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
07/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	409	0	409	0	0.00
07/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	419	0	419	0	0.00
07/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	429	0	429	0	0.00
07/02/2017	ES33 On 02-February-17			Bond Future	10.50	79.6754	10.4950	79.6754	0.00
07/02/2017	ES33 On 04-May-17			Bond Future	10.60	77.6274	10.5956	77.6274	9,466.00
07/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	287	0	287	0	0.00
07/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	350	0	350	0	0.00
07/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	224	0	224	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
07/02/2017	ES33 On 03-August-17			Bond Future	10.68	79.1181	10.6789	79.1181	0.00
07/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	931	1	931	1	0.00
07/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	868	1	868	1	0.00
07/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	805	0	805	0	0.00
07/02/2017	ES33 On 02-November-17			Bond Future	10.76	76.9062	10.7588	76.9062	0.00
07/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
07/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	546	0	546	0	0.00
07/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	484	0	484	0	0.00
07/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	608	0	608	0	0.00
07/02/2017	ES42 On 02-February-17			Bond Future	10.64	83.8225	10.6350	83.8225	0.00
07/02/2017	ES42 On 04-May-17			Bond Future	10.74	81.4176	10.7406	81.4176	8,777.00
07/02/2017	ES42 On 03-August-17			Bond Future	10.82	82.9811	10.8224	82.9811	0.00
07/02/2017	ES42 On 02-November-17			Bond Future	10.90	80.3777	10.9000	80.3777	0.00
07/02/2017	GOVI On 04-May-17			GOVI	547.39	549.3030	547.3870	549.3030	394.00
07/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2851970	287	2851970	287	0.00
07/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2851870	287	2851870	287	0.00
07/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2852070	287	2852070	287	0.00
07/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 03-August-17			GOVI	557.87	559.8520	557.8680	559.8520	0.00
07/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	32320	1	32320	1	0.00
07/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	32220	1	32220	1	0.00
07/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	32420	1	32420	1	0.00
07/02/2017	GOVI On 02-November-17			GOVI	568.96	571.0370	568.9640	571.0370	0.00
07/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
07/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	34860	1	34860	1	0.00
07/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	34960	1	34960	1	0.00
07/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	34760	1	34760	1	0.00
07/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2017	IGOV On 04-May-17			Index Future	254.35	254.4480	254.3460	254.4480	922.00
07/02/2017	IGOV On 03-August-17			Index Future	259.28	259.3830	259.2770	259.3830	412.00
07/02/2017	IGOV On 02-November-17			Index Future	264.49	264.5930	264.4870	264.5930	0.00
07/02/2017	ILBI On 04-May-17			Index Future	688.03	688.1690	688.0290	688.1690	0.00
07/02/2017	ILBI On 03-August-17			Index Future	701.08	701.2190	701.0770	701.2190	0.00
07/02/2017	ILBI On 02-November-17			Index Future	715.22	715.3660	715.2200	715.3660	0.00
07/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0029	100.0029	100.0029	0.00
07/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6136	99.6132	99.6136	0.00
07/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.65	99.6467	99.6472	99.6467	0.00
07/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9048	99.9088	99.9048	0.00
07/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.95	99.9424	99.9506	99.9424	0.00
07/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9329	99.9366	99.9329	0.00
07/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.23	99.2258	99.2340	99.2258	0.00
07/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.90	98.8858	98.8991	98.8858	0.00
07/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.96	98.9467	98.9646	98.9467	0.00
07/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.47	99.4500	99.4700	99.4500	0.00
07/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.99	99.9607	99.9869	99.9607	0.00
07/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.87	97.7674	97.8692	97.7674	0.00
07/02/2017	IS05 On 16-March-21			Interest Rate Swap	97.20	97.0895	97.2019	97.0895	0.00
07/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.50	96.3748	96.4975	96.3748	0.00
07/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.77	96.6387	96.7714	96.6387	0.00
07/02/2017	IS05 On 21-December-21			Interest Rate Swap	99.04	98.8955	99.0357	98.8955	50.00
07/02/2017	IS05 On 15-March-22			Interest Rate Swap	99.25	99.1021	99.2487	99.1021	0.00
07/02/2017	IS10 On 17-December-25			Interest Rate Swap	98.13	97.9144	98.1330	97.9144	0.00
07/02/2017	IS10 On 16-March-26			Interest Rate Swap	95.22	94.9934	95.2199	94.9934	0.00
07/02/2017	IS10 On 15-June-26			Interest Rate Swap	94.02	93.7851	94.0230	93.7851	0.00
07/02/2017	IS10 On 21-September-26			Interest Rate Swap	96.18	95.9348	96.1837	95.9348	0.00
07/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.92	99.6678	99.9236	99.6678	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
07/02/2017	IS10 On 15-March-27			Interest Rate Swap	98.55	98.2802	98.5457	98.2802	0.00
07/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
07/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
07/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
07/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
07/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
07/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
07/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
07/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
07/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
07/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
07/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
07/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.56	92.4500	7.5600	92.4500	0.00
07/02/2017	R023 On 02-February-17			Bond Future	8.46	100.1278	8.4550	100.1278	0.00
07/02/2017	R023 On 04-May-17			Bond Future	8.49	98.2311	8.4920	98.2311	19,210.00
07/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1388	1	1388	1	0.00
07/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1439	2	1439	2	0.00
07/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1413	1	1413	1	0.00
07/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	956	1	956	1	0.00
07/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	937	1	937	1	0.00
07/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	919	1	919	1	0.00
07/02/2017	R023 On 03-August-17			Bond Future	8.53	100.1176	8.5295	100.1176	0.00
07/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1733	2	1733	2	0.00
07/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1779	2	1779	2	0.00
07/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1755	2	1755	2	0.00
07/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1518	1	1518	1	0.00
07/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1498	1	1498	1	0.00
07/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1478	1	1478	1	0.00
07/02/2017	R023 On 02-November-17			Bond Future	8.56	98.1861	8.5586	98.1861	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
07/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1896	2	1896	2	0.00
07/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	1917	2	1917	2	0.00
07/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	1939	2	1939	2	0.00
07/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1870	2	1870	2	0.00
07/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1851	2	1851	2	0.00
07/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1890	2	1890	2	0.00
07/02/2017	R035 On 02-February-17			Bond Future	9.52	98.4411	9.5150	98.4411	0.00
07/02/2017	R035 On 04-May-17			Bond Future	9.58	96.1004	9.5844	96.1004	7,829.00
07/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	441	0	441	0	0.00
07/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	359	0	359	0	0.00
07/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	278	0	278	0	0.00
07/02/2017	R035 On 03-August-17			Bond Future	9.64	97.9459	9.6354	97.9459	0.00
07/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	1091	1	1091	1	0.00
07/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	928	0	928	0	0.00
07/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	1010	1	1010	1	0.00
07/02/2017	R035 On 02-November-17			Bond Future	9.68	95.4002	9.6823	95.4002	0.00
07/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	573	0	573	0	0.00
07/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	653	0	653	0	0.00
07/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	733	0	733	0	0.00
07/02/2017	R186 On 02-February-17			Bond Future	8.84	112.1438	8.8400	112.1438	0.00
07/02/2017	R186 On 04-May-17			Bond Future	8.90	114.4809	8.9007	114.4809	117,657.00
07/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3039	3	3039	3	0.00
07/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1802	2	1802	2	0.00
07/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	1979	2	1979	2	0.00
07/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1220	1	1220	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	1872	2	1872	2	0.00
07/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2127	2	2127	2	0.00
07/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	651	1	651	1	500.00
07/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1837	2	1837	2	0.00
07/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1589	1	1589	1	0.00
07/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	1027	1	1027	1	5,709.00
07/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1876	2	1876	2	0.00
07/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1712	2	1712	2	500.00
07/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3847	4	3847	4	0.00
07/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1842	2	1842	2	0.00
07/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2597	2	2597	2	0.00
07/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1809	2	1809	2	0.00
07/02/2017	R186 On 03-August-17			Bond Future	8.95	111.3762	8.9476	111.3762	0.00
07/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	4897	5	4897	5	0.00
07/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4235	4	4235	4	0.00
07/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2544	3	2544	3	0.00
07/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2611	3	2611	3	0.00
07/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2577	3	2577	3	0.00
07/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2347	3	2347	3	0.00
07/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1599	2	1599	2	750.00
07/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1302	1	1302	1	6,500.00
07/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2795	3	2795	3	0.00
07/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2729	3	2729	3	0.00
07/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	3000	3	3000	3	750.00
07/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2761	3	2761	3	0.00
07/02/2017	R186 On 02-November-17			Bond Future	8.98	113.6027	8.9835	113.6027	0.00
07/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	2930	3	2930	3	0.00
07/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	2962	3	2962	3	0.00
07/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	2994	3	2994	3	0.00
07/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3573	3	3573	3	0.00
07/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3540	3	3540	3	0.00
07/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3607	3	3607	3	0.00
07/02/2017	R197 On 02-February-17			Bond Future	295.49	295.4924	295.4924	295.4924	0.00
07/02/2017	R197 On 04-May-17			Bond Future	301.66	301.6690	301.6584	301.6690	1,063.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6932	7	6932	7	0.00
07/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6942	7	6942	7	0.00
07/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6922	7	6922	7	0.00
07/02/2017	R197 On 03-August-17			Bond Future	300.55	300.5654	300.5527	300.5654	0.00
07/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7497	7	7497	7	0.00
07/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7517	8	7517	8	0.00
07/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7507	7	7507	7	0.00
07/02/2017	R197 On 02-November-17			Bond Future	306.59	306.6039	306.5930	306.6039	0.00
07/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1423	1	1423	1	0.00
07/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1433	1	1433	1	0.00
07/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1443	1	1443	1	0.00
07/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 02-February-17			Bond Future	246.06	246.0563	246.0563	246.0563	0.00
07/02/2017	R202 On 04-May-17			Bond Future	250.10	250.7630	250.0982	250.7630	33,867.00
07/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6612	6	6612	6	0.00
07/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6622	6	6622	6	0.00
07/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6632	6	6632	6	0.00
07/02/2017	R202 On 03-August-17			Bond Future	251.25	251.9323	251.2532	251.9323	0.00
07/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7107	6	7107	6	0.00
07/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7117	6	7117	6	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
07/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7097	6	7097	6	0.00
07/02/2017	R202 On 02-November-17			Bond Future	256.30	256.9935	256.3024	256.9935	0.00
07/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2412	3	2412	3	0.00
07/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2402	3	2402	3	0.00
07/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2392	3	2392	3	0.00
07/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R203 On 02-February-17			Bond Future	7.69	103.6142	7.6900	103.6142	0.00
07/02/2017	R203 On 04-May-17			Bond Future	7.51	101.4279	7.5085	101.4279	31,101.00
07/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	4	0	4	0	0.00
07/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	4	0	4	0	0.00
07/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	4	0	4	0	0.00
07/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	210	0	210	0	0.00
07/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	207	0	207	0	0.00
07/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	213	0	213	0	0.00
07/02/2017	R203 On 03-August-17			Bond Future	6.97	103.3757	6.9682	103.3757	0.00
07/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	223	0	223	0	0.00
07/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	224	0	224	0	0.00
07/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	225	0	225	0	0.00
07/02/2017	R204 On 02-February-17			Bond Future	7.82	101.3474	7.8200	101.3474	0.00
07/02/2017	R204 On 04-May-17			Bond Future	7.82	103.3487	7.8192	103.3487	29,125.00
07/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	326	0	326	0	0.00
07/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	344	0	344	0	0.00
07/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	335	0	335	0	0.00
07/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	199	0	199	0	0.00
07/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	193	0	193	0	0.00
07/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	206	0	206	0	0.00
07/02/2017	R204 On 03-August-17			Bond Future	7.83	101.2928	7.8322	101.2928	0.00
07/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	318	0	318	0	0.00
07/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	325	0	325	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
07/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	331	0	331	0	0.00
07/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	424	0	424	0	0.00
07/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	417	0	417	0	0.00
07/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	410	0	410	0	0.00
07/02/2017	R204 On 02-November-17			Bond Future	7.77	103.3176	7.7736	103.3176	0.00
07/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	382	0	382	0	0.00
07/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	371	0	371	0	0.00
07/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	376	0	376	0	0.00
07/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	406	0	406	0	0.00
07/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	401	0	401	0	0.00
07/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	396	0	396	0	0.00
07/02/2017	R207 On 02-February-17			Bond Future	7.97	98.6003	7.9700	98.6003	0.00
07/02/2017	R207 On 04-May-17			Bond Future	8.00	100.5672	7.9978	100.5672	79,350.00
07/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	725	1	725	1	0.00
07/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	756	1	756	1	0.00
07/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	740	1	740	1	0.00
07/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	236	0	236	0	0.00
07/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	251	0	251	0	0.00
07/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	243	0	243	0	0.00
07/02/2017	R207 On 03-August-17			Bond Future	8.03	98.8551	8.0293	98.8551	0.00
07/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	836	1	836	1	51.00
07/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1130	1	1130	1	0.00
07/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1115	1	1115	1	0.00
07/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1145	1	1145	1	0.00
07/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	343	0	343	0	0.00
07/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	330	0	330	0	0.00
07/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	491	0	491	0	0.00
07/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	337	0	337	0	0.00
07/02/2017	R207 On 02-November-17			Bond Future	8.02	100.8313	8.0172	100.8313	0.00
07/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	751	1	751	1	0.00
07/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	773	1	773	1	0.00
07/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	762	1	762	1	0.00
07/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	717	1	717	1	0.00
07/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	709	1	709	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
07/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	726	1	726	1	0.00
07/02/2017	R208 On 02-February-17			Bond Future	8.15	97.5569	8.1500	97.5569	0.00
07/02/2017	R208 On 04-May-17			Bond Future	8.18	96.1015	8.1822	96.1015	21,493.00
07/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1034	1	1034	1	0.00
07/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1075	1	1075	1	0.00
07/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1054	1	1054	1	0.00
07/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	438	0	438	0	0.00
07/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	416	0	416	0	0.00
07/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	427	0	427	0	0.00
07/02/2017	R208 On 03-August-17			Bond Future	8.21	97.9470	8.2139	97.9470	0.00
07/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1156	1	1156	1	0.00
07/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1190	1	1190	1	0.00
07/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1173	1	1173	1	0.00
07/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	885	1	885	1	0.00
07/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	872	1	872	1	0.00
07/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	898	1	898	1	0.00
07/02/2017	R208 On 02-November-17			Bond Future	8.23	96.5017	8.2264	96.5017	0.00
07/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1114	1	1114	1	0.00
07/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1143	1	1143	1	0.00
07/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1129	1	1129	1	0.00
07/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	1232	1	1232	1	0.00
07/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	1218	1	1218	1	0.00
07/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	1246	1	1246	1	0.00
07/02/2017	R209 On 02-February-17			Bond Future	9.49	73.8973	9.4850	73.8973	0.00
07/02/2017	R209 On 04-May-17			Bond Future	9.55	72.3934	9.5506	72.3934	59,170.00
07/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	508	1	508	1	1,130.00
07/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2261	2	2261	2	0.00
07/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1684	2	1684	2	0.00
07/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1306	1	1306	1	0.00
07/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1715	2	1715	2	0.00
07/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1747	2	1747	2	0.00
07/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1728	2	1728	2	1,130.00
07/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4887	5	4887	5	0.00
07/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	2299	2	2299	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
07/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2819	3	2819	3	1,130.00
07/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	2262	2	2262	2	0.00
07/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	2226	2	2226	2	0.00
07/02/2017	R209 On 03-August-17			Bond Future	9.60	73.7836	9.5971	73.7836	0.00
07/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2402	3	2402	3	0.00
07/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2371	3	2371	3	0.00
07/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2432	3	2432	3	0.00
07/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3464	3	3464	3	0.00
07/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3426	3	3426	3	0.00
07/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3501	3	3501	3	0.00
07/02/2017	R209 On 02-November-17			Bond Future	9.64	72.1074	9.6376	72.1074	0.00
07/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3227	3	3227	3	0.00
07/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3162	3	3162	3	0.00
07/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3195	3	3195	3	0.00
07/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3879	4	3879	4	0.00
07/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3949	4	3949	4	0.00
07/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3914	4	3914	4	0.00
07/02/2017	R210 On 02-February-17			Bond Future	187.04	187.0396	187.0396	187.0396	0.00
07/02/2017	R210 On 04-May-17			Bond Future	188.84	188.8481	188.8409	188.8481	1,698.00
07/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3469	3	3469	3	0.00
07/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3489	3	3489	3	0.00
07/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3479	3	3479	3	0.00
07/02/2017	R210 On 03-August-17			Bond Future	192.50	192.5099	192.5016	192.5099	0.00
07/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3788	4	3788	4	0.00
07/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3798	4	3798	4	0.00
07/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3778	4	3778	4	0.00
07/02/2017	R210 On 02-November-17			Bond Future	193.94	193.9453	193.9381	193.9453	0.00
07/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1868	2	1868	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
07/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1858	2	1858	2	0.00
07/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1848	2	1848	2	0.00
07/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 02-February-17			Bond Future	146.30	146.2978	146.2978	146.2978	0.00
07/02/2017	R212 On 04-May-17			Bond Future	149.30	149.3042	149.2990	149.3042	3,258.00
07/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2941	3	2941	3	0.00
07/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2931	3	2931	3	0.00
07/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2951	3	2951	3	0.00
07/02/2017	R212 On 03-August-17			Bond Future	150.14	150.1496	150.1433	150.1496	0.00
07/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3197	3	3197	3	0.00
07/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3207	3	3207	3	0.00
07/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3217	3	3217	3	0.00
07/02/2017	R212 On 02-November-17			Bond Future	153.16	153.1662	153.1607	153.1662	0.00
07/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	751	1	751	1	0.00
07/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	741	1	741	1	0.00
07/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	761	1	761	1	0.00
07/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
07/02/2017	R213 On 02-February-17			Bond Future	9.27	85.4824	9.2650	85.4824	0.00
07/02/2017	R213 On 04-May-17			Bond Future	9.32	83.7262	9.3246	83.7262	44,842.00
07/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	1980	2	1980	2	0.00
07/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2050	2	2050	2	0.00
07/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2015	2	2015	2	0.00
07/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1778	2	1778	2	0.00
07/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1747	2	1747	2	0.00

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07/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1810	2	1810	2	0.00
07/02/2017	R213 On 03-August-17			Bond Future	9.37	85.3341	9.3705	85.3341	0.00
07/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2637	3	2637	3	0.00
07/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2670	3	2670	3	0.00
07/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2704	3	2704	3	0.00
07/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2872	3	2872	3	0.00
07/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2839	3	2839	3	0.00
07/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2906	3	2906	3	0.00
07/02/2017	R213 On 02-November-17			Bond Future	9.41	83.4877	9.4118	83.4877	0.00
07/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3256	3	3256	3	0.00
07/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3191	3	3191	3	0.00
07/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3224	3	3224	3	0.00
07/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3663	4	3663	4	0.00
07/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3630	3	3630	3	0.00
07/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3596	3	3596	3	0.00
07/02/2017	R214 On 02-February-17			Bond Future	9.56	74.2416	9.5600	74.2416	0.00
07/02/2017	R214 On 04-May-17			Bond Future	9.63	72.6090	9.6288	72.6090	34,734.00
07/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1831	2	1831	2	0.00
07/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	1898	2	1898	2	0.00
07/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	1864	2	1864	2	0.00
07/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	2319	2	2319	2	0.00
07/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	2281	2	2281	2	0.00
07/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	2244	2	2244	2	0.00
07/02/2017	R214 On 03-August-17			Bond Future	9.67	74.0034	9.6739	74.0034	0.00
07/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2479	3	2479	3	0.00
07/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2511	3	2511	3	0.00
07/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2544	3	2544	3	0.00
07/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3601	3	3601	3	0.00
07/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3562	3	3562	3	0.00
07/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3641	3	3641	3	0.00
07/02/2017	R214 On 02-November-17			Bond Future	9.72	72.1844	9.7151	72.1844	0.00
07/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3299	4	3299	4	0.00
07/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3366	4	3366	4	0.00
07/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3333	4	3333	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
07/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	4247	4	4247	4	0.00
07/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	4172	4	4172	4	0.00
07/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	4210	4	4210	4	0.00
07/02/2017	R248 On 02-February-17			Bond Future	9.62	95.3018	9.6200	95.3018	0.00
07/02/2017	R248 On 04-May-17			Bond Future	9.70	92.9513	9.7008	92.9513	63,465.00
07/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2631	3	2631	3	0.00
07/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2588	3	2588	3	0.00
07/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2544	3	2544	3	0.00
07/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2955	3	2955	3	0.00
07/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2908	3	2908	3	0.00
07/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	3001	3	3001	3	0.00
07/02/2017	R248 On 03-August-17			Bond Future	9.75	94.7363	9.7481	94.7363	200.00
07/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3284	4	3284	4	0.00
07/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3324	4	3324	4	0.00
07/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3243	4	3243	4	0.00
07/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4838	5	4838	5	0.00
07/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4888	5	4888	5	0.00
07/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4939	5	4939	5	0.00
07/02/2017	R248 On 02-November-17			Bond Future	9.79	92.1900	9.7915	92.1900	0.00
07/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4339	5	4339	5	0.00
07/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4423	5	4423	5	0.00
07/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4381	5	4381	5	0.00
07/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5689	5	5689	5	0.00
07/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5641	5	5641	5	0.00
07/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5593	5	5593	5	0.00