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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	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
07/06/2017	2025 On 03-August-17			Bond Future	128.18	128.2022	128.1790	128.2022	2,414.00
07/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5781	6	5781	6	0.00
07/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5801	6	5801	6	0.00
07/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5791	6	5791	6	0.00
07/06/2017	2025 On 02-November-17			Bond Future	130.66	130.6856	130.6620	130.6856	0.00
07/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2308	2	2308	2	0.00
07/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2318	2	2318	2	0.00
07/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2298	2	2298	2	0.00
07/06/2017	2025 On 01-February-18			Bond Future	131.91	131.9380	131.9120	131.9380	0.00
07/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1978	2	1978	2	0.00
07/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1968	2	1968	2	0.00
07/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1988	2	1988	2	0.00
07/06/2017	2029 On 01-February-18			Bond Future	103.70	103.7964	103.7027	103.7964	0.00
07/06/2017	2030 On 03-August-17			Bond Future	9.02	92.6903	9.0242	92.6903	32,390.00
07/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2110	2	2110	2	0.00
07/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2178	2	2178	2	0.00
07/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2246	2	2246	2	0.00
07/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 02-November-17			Bond Future	9.06	94.4623	9.0635	94.4623	0.00
07/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1951	2	1951	2	0.00
07/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2018	2	2018	2	0.00
07/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1884	2	1884	2	0.00
07/06/2017	2030 On 02-November-17	9.35	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
07/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 01-February-18			Bond Future	9.10	92.2966	9.1010	92.2966	0.00
07/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1874	2	1874	2	0.00
07/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1808	2	1808	2	0.00
07/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1940	2	1940	2	0.00
07/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
07/06/2017	2032 On 03-August-17			Bond Future	9.20	95.6188	9.1987	95.6188	26,589.00
07/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2624	3	2624	3	0.00
07/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2523	3	2523	3	0.00
07/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2573	3	2573	3	0.00
07/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	760	1	760	1	0.00
07/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	806	1	806	1	0.00
07/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	783	1	783	1	0.00
07/06/2017	2032 On 02-November-17			Bond Future	9.24	93.2889	9.2433	93.2889	0.00
07/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3579	4	3579	4	0.00
07/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3623	4	3623	4	0.00
07/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3668	4	3668	4	0.00
07/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1816	2	1816	2	0.00
07/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1843	2	1843	2	0.00
07/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1788	2	1788	2	0.00
07/06/2017	2032 On 01-February-18			Bond Future	9.29	95.1054	9.2861	95.1054	0.00
07/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4302	4	4302	4	0.00
07/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4346	5	4346	5	0.00
07/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4389	5	4389	5	0.00
07/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2367	2	2367	2	0.00
07/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2339	2	2339	2	0.00
07/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2394	2	2394	2	0.00
07/06/2017	2033 On 03-August-17			Bond Future	105.40	105.3855	105.4029	105.3855	6,534.00
07/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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07/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7717	8	7717	8	0.00
07/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7727	8	7727	8	0.00
07/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7737	8	7737	8	0.00
07/06/2017	2033 On 02-November-17			Bond Future	106.37	106.3504	106.3682	106.3504	0.00
07/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3712	4	3712	4	0.00
07/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3722	4	3722	4	0.00
07/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3702	4	3702	4	0.00
07/06/2017	2033 On 01-February-18			Bond Future	108.49	108.4699	108.4865	108.4699	0.00
07/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1154	1	1154	1	0.00
07/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1174	1	1174	1	0.00
07/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1164	1	1164	1	0.00
07/06/2017	2037 On 03-August-17			Bond Future	9.57	91.3422	9.5692	91.3422	66,025.00
07/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1763	2	1763	2	0.00
07/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1721	2	1721	2	0.00
07/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1681	2	1681	2	0.00
07/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1715	1	1715	1	0.00
07/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1675	1	1675	1	0.00
07/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1755	2	1755	2	0.00
07/06/2017	2037 On 02-November-17			Bond Future	9.62	93.0885	9.6172	93.0885	233.00
07/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3183	3	3183	3	0.00
07/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3225	4	3225	4	0.00
07/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3140	3	3140	3	0.00
07/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2802	3	2802	3	0.00
07/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2840	3	2840	3	0.00
07/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2878	3	2878	3	0.00
07/06/2017	2037 On 01-February-18			Bond Future	9.66	90.6456	9.6642	90.6456	0.00
07/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4382	5	4382	5	0.00
07/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4426	5	4426	5	0.00

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07/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4338	5	4338	5	0.00
07/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3156	3	3156	3	0.00
07/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3122	3	3122	3	0.00
07/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3190	3	3190	3	0.00
07/06/2017	2038 On 03-August-17			Bond Future	129.87	129.8444	129.8656	129.8444	22,539.00
07/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11304	11	11304	11	0.00
07/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11294	11	11294	11	0.00
07/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11314	11	11314	11	0.00
07/06/2017	2038 On 02-November-17			Bond Future	132.38	132.3597	132.3813	132.3597	0.00
07/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4439	4	4439	4	0.00
07/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4419	4	4419	4	0.00
07/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4429	4	4429	4	0.00
07/06/2017	2038 On 01-February-18			Bond Future	133.50	133.4763	133.4965	133.4763	0.00
07/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3433	3	3433	3	0.00
07/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3443	3	3443	3	0.00
07/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3453	3	3453	3	0.00
07/06/2017	2040 On 03-August-17			Bond Future	9.66	94.6080	9.6598	94.6080	13,856.00
07/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1759	2	1759	2	0.00
07/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1717	2	1717	2	0.00
07/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1675	2	1675	2	0.00
07/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2062	2	2062	2	0.00
07/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2108	2	2108	2	0.00
07/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2017	2	2017	2	0.00
07/06/2017	2040 On 02-November-17			Bond Future	9.71	96.4166	9.7088	96.4166	0.00
07/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3048	3	3048	3	0.00

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07/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3090	3	3090	3	0.00
07/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3007	3	3007	3	0.00
07/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3423	3	3423	3	0.00
07/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3468	3	3468	3	0.00
07/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3513	3	3513	3	0.00
07/06/2017	2040 On 01-February-18			Bond Future	9.76	93.7882	9.7568	93.7882	0.00
07/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4523	5	4523	5	0.00
07/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4615	5	4615	5	0.00
07/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4569	5	4569	5	0.00
07/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3571	3	3571	3	0.00
07/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3533	3	3533	3	0.00
07/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3495	3	3495	3	0.00
07/06/2017	2044 On 03-August-17			Bond Future	9.75	91.2716	9.7499	91.2716	23,797.00
07/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1409	2	1409	2	0.00
07/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1372	2	1372	2	0.00
07/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1445	2	1445	2	0.00
07/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2512	2	2512	2	0.00
07/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2459	2	2459	2	0.00
07/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2407	2	2407	2	0.00
07/06/2017	2044 On 02-November-17			Bond Future	9.80	93.0165	9.7994	93.0165	200.00
07/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2744	3	2744	3	0.00
07/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2822	3	2822	3	0.00
07/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2783	3	2783	3	0.00
07/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3955	4	3955	4	0.00
07/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3906	4	3906	4	0.00
07/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3858	4	3858	4	0.00
07/06/2017	2044 On 01-February-18			Bond Future	9.85	90.4471	9.8479	90.4471	0.00
07/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4326	5	4326	5	0.00
07/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4371	5	4371	5	0.00
07/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4282	5	4282	5	0.00
07/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3885	4	3885	4	0.00
07/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3845	4	3845	4	0.00
07/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3925	4	3925	4	0.00
07/06/2017	2046 On 03-August-17			Bond Future	127.91	128.1482	127.9077	128.1482	22,790.00

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07/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13282	13	13282	13	0.00
07/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13262	13	13262	13	0.00
07/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13272	13	13272	13	0.00
07/06/2017	2046 On 02-November-17			Bond Future	128.80	129.0475	128.8020	129.0475	0.00
07/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7508	7	7508	7	0.00
07/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7518	7	7518	7	0.00
07/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7498	7	7498	7	0.00
07/06/2017	2046 On 01-February-18			Bond Future	131.37	131.6194	131.3671	131.6194	0.00
07/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1533	1	1533	1	0.00
07/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1543	1	1543	1	0.00
07/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1553	1	1553	1	0.00
07/06/2017	2050 On 03-August-17			Bond Future	135.61	135.5900	135.6124	135.5900	26,059.00
07/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13618	14	13618	14	0.00
07/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13628	14	13628	14	0.00
07/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13608	14	13608	14	0.00
07/06/2017	2050 On 02-November-17			Bond Future	138.24	138.2165	138.2394	138.2165	0.00
07/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6411	6	6411	6	0.00
07/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6421	6	6421	6	0.00
07/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6431	6	6431	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
07/06/2017	2050 On 01-February-18			Bond Future	139.30	139.2793	139.3005	139.2793	0.00
07/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
07/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	939	1	939	1	0.00
07/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	949	1	949	1	0.00
07/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	929	1	929	1	0.00
07/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	AL37 On 03-August-17			Index Future	548.55	548.4390	548.5460	548.4390	0.00
07/06/2017	AL37 On 02-November-17			Index Future	559.04	558.9240	559.0350	558.9240	0.00
07/06/2017	AL37 On 01-February-18			Index Future	569.92	569.8080	569.9170	569.8080	0.00
07/06/2017	AL7T On 03-August-17			Index Future	633.51	633.3050	633.5080	633.3050	0.00
07/06/2017	AL7T On 02-November-17			Index Future	645.62	645.4130	645.6230	645.4130	0.00
07/06/2017	AL7T On 01-February-18			Index Future	658.19	657.9800	658.1900	657.9800	0.00
07/06/2017	ALBI On 03-August-17			Index Future	569.26	570.6670	569.2630	570.6670	600.00
07/06/2017	ALBI On 02-November-17			Index Future	580.15	581.5770	580.1490	581.5770	0.00
07/06/2017	ALBI On 01-February-18			Index Future	591.44	592.9020	591.4420	592.9020	0.00
07/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2017	EL28 On 03-August-17			Bond Future	128.04	128.0161	128.0444	128.0161	0.00
07/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7126	7	7126	7	0.00
07/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7116	7	7116	7	0.00
07/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7136	7	7136	7	0.00
07/06/2017	EL28 On 02-November-17			Bond Future	128.78	128.7521	128.7809	128.7521	0.00
07/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5089	5	5089	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
07/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5099	5	5099	5	0.00
07/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5109	5	5109	5	0.00
07/06/2017	EL28 On 01-February-18			Bond Future	131.35	131.3181	131.3457	131.3181	0.00
07/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	944	1	944	1	0.00
07/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	964	1	964	1	0.00
07/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	954	1	954	1	0.00
07/06/2017	ES33 On 03-August-17			Bond Future	10.65	79.2813	10.6495	79.2813	9,466.00
07/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	749	0	749	0	0.00
07/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	686	0	686	0	0.00
07/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	623	0	623	0	0.00
07/06/2017	ES33 On 02-November-17			Bond Future	10.74	77.0053	10.7381	77.0053	0.00
07/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	419	0	419	0	0.00
07/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	358	0	358	0	0.00
07/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	481	0	481	0	0.00
07/06/2017	ES33 On 01-February-18			Bond Future	10.83	78.5046	10.8287	78.5046	0.00
07/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	965	1	965	1	0.00
07/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1024	1	1024	1	0.00
07/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1083	1	1083	1	0.00
07/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
07/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
07/06/2017	ES42 On 03-August-17			Bond Future	10.89	82.4712	10.8852	82.4712	7,957.00
07/06/2017	ES42 On 02-November-17			Bond Future	10.97	79.7862	10.9740	79.7862	0.00
07/06/2017	ES42 On 01-February-18			Bond Future	11.06	81.3398	11.0619	81.3398	0.00
07/06/2017	GOVI On 03-August-17			GOVI	567.85	569.1110	567.8490	569.1110	404.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	67490	8	67490	8	0.00
07/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	67390	8	67390	8	0.00
07/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	67590	8	67590	8	0.00
07/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 02-November-17			GOVI	578.71	579.9910	578.7080	579.9910	0.00
07/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	62680	8	62680	8	0.00
07/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	62580	8	62580	8	0.00
07/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	62480	8	62480	8	0.00
07/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 01-February-18			GOVI	589.97	591.2850	589.9730	591.2850	0.00
07/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	89430	10	89430	10	0.00
07/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	89530	10	89530	10	0.00
07/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	89330	10	89330	10	0.00
07/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
07/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
07/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2017	IGOV On 03-August-17			Index Future	249.75	249.7710	249.7470	249.7710	1,296.00
07/06/2017	IGOV On 02-November-17			Index Future	254.59	254.6090	254.5850	254.6090	0.00
07/06/2017	IGOV On 01-February-18			Index Future	259.66	259.6830	259.6550	259.6830	0.00
07/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
07/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
07/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
07/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6138	99.6150	99.6138	0.00
07/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8095	99.8090	99.8095	0.00
07/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7423	99.7354	99.7423	0.00
07/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8768	99.8671	99.8768	0.00
07/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8397	99.8393	99.8397	0.00
07/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0223	99.0156	99.0223	0.00
07/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5631	98.5531	98.5631	0.00

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07/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.46	98.4728	98.4582	98.4728	0.00
07/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8300	98.8100	98.8300	0.00
07/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.18	99.2007	99.1779	99.2007	0.00
07/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5782	99.5516	99.5782	0.00
07/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.08	96.1470	96.0776	96.1470	0.00
07/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.29	95.3709	95.2883	95.3709	0.00
07/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.47	94.5619	94.4671	94.5619	0.00
07/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.62	94.7220	94.6162	94.7220	0.00
07/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.77	96.8880	96.7733	96.8880	51.00
07/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.88	96.9988	96.8761	96.9988	0.00
07/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.04	98.1718	98.0433	98.1718	0.00
07/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.48	94.6524	94.4842	94.6524	0.00
07/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.45	91.6231	91.4543	91.6231	0.00
07/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.17	90.3416	90.1699	90.3416	0.00
07/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.30	92.4765	92.3009	92.4765	0.00
07/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.06	96.2356	96.0556	96.2356	0.00
07/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.61	94.7955	94.6063	94.7955	0.00
07/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.66	96.8498	96.6575	96.8498	0.00
07/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
07/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
07/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
07/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
07/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
07/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
07/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
07/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
07/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	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
07/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
07/06/2017	R023 On 03-August-17			Bond Future	7.84	102.9594	7.8399	102.9594	38,317.00
07/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3257	3	3257	3	0.00
07/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3338	3	3338	3	0.00
07/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3297	3	3297	3	0.00
07/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	44	0	44	0	0.00
07/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	42	0	42	0	0.00
07/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	40	0	40	0	0.00
07/06/2017	R023 On 02-November-17			Bond Future	7.85	100.9974	7.8473	100.9974	0.00
07/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3219	3	3219	3	0.00
07/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3254	3	3254	3	0.00
07/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3290	3	3290	3	0.00
07/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	227	0	227	0	0.00
07/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	222	0	222	0	0.00
07/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	233	0	233	0	0.00
07/06/2017	R023 On 01-February-18			Bond Future	7.85	102.9640	7.8490	102.9640	0.00
07/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2640	3	2640	3	0.00
07/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2669	3	2669	3	0.00
07/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2612	3	2612	3	0.00
07/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	731	1	731	1	0.00
07/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	720	1	720	1	0.00
07/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	743	1	743	1	0.00
07/06/2017	R035 On 03-August-17			Bond Future	9.46	99.4279	9.4612	99.4279	9,645.00
07/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	316	1	316	1	0.00
07/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	397	1	397	1	0.00
07/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	478	1	478	1	0.00
07/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 02-November-17			Bond Future	9.51	96.8278	9.5118	96.8278	0.00
07/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	708	1	708	1	0.00
07/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	628	1	628	1	0.00
07/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	787	1	787	1	0.00
07/06/2017	R035 On 02-November-17	9.61	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
07/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 01-February-18			Bond Future	9.56	98.7133	9.5620	98.7133	0.00
07/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1325	2	1325	2	0.00
07/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1481	2	1481	2	0.00
07/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1403	2	1403	2	0.00
07/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R186 On 03-August-17			Bond Future	8.49	114.1551	8.4853	114.1551	119,216.00
07/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3162	3	3162	3	0.00
07/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6759	7	6759	7	0.00
07/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5826	6	5826	6	0.00
07/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3327	3	3327	3	0.00
07/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3217	3	3217	3	0.00
07/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2385	2	2385	2	0.00
07/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3721	4	3721	4	0.00
07/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3272	3	3272	3	0.00
07/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2894	3	2894	3	0.00
07/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	27	0	27	0	6,500.00
07/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	55	0	55	0	750.00
07/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	344	0	344	0	0.00
07/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	575	1	575	1	3,654.00
07/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	332	0	332	0	0.00
07/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	237	0	237	0	0.00
07/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	308	0	308	0	0.00
07/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	410	0	410	0	750.00
07/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	320	0	320	0	0.00
07/06/2017	R186 On 02-November-17			Bond Future	8.51	116.3375	8.5149	116.3375	4.00
07/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3617	4	3617	4	0.00
07/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3708	4	3708	4	0.00
07/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3662	4	3662	4	0.00
07/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1163	1	1163	1	0.00
07/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1143	1	1143	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
07/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1184	1	1184	1	0.00
07/06/2017	R186 On 01-February-18			Bond Future	8.54	113.3000	8.5414	113.3000	0.00
07/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4319	4	4319	4	0.00
07/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4362	4	4362	4	0.00
07/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4406	4	4406	4	0.00
07/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1596	2	1596	2	0.00
07/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1575	2	1575	2	0.00
07/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1555	2	1555	2	0.00
07/06/2017	R197 On 03-August-17			Bond Future	296.24	296.1861	296.2355	296.1861	2,350.00
07/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11825	12	11825	12	0.00
07/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11835	12	11835	12	0.00
07/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11815	12	11815	12	0.00
07/06/2017	R197 On 02-November-17			Bond Future	301.97	301.9237	301.9737	301.9237	0.00
07/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3186	3	3186	3	0.00
07/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3196	3	3196	3	0.00
07/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3176	3	3176	3	0.00
07/06/2017	R197 On 01-February-18			Bond Future	300.93	300.8870	300.9338	300.8870	0.00
07/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	746	1	746	1	0.00
07/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	736	1	736	1	0.00
07/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	726	1	726	1	0.00
07/06/2017	R202 On 03-August-17			Bond Future	241.14	241.0976	241.1376	241.0976	30,547.00
07/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17222	17	17222	17	0.00

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07/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17232	17	17232	17	0.00
07/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17212	17	17212	17	0.00
07/06/2017	R202 On 02-November-17			Bond Future	245.81	245.7681	245.8087	245.7681	0.00
07/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8081	8	8081	8	0.00
07/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8091	8	8091	8	0.00
07/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8101	8	8101	8	0.00
07/06/2017	R202 On 01-February-18			Bond Future	246.96	246.9193	246.9572	246.9193	0.00
07/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2113	2	2113	2	0.00
07/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2123	2	2123	2	0.00
07/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2103	2	2103	2	0.00
07/06/2017	R203 On 03-August-17			Bond Future	7.29	103.3475	7.2905	103.3475	0.00
07/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	259	0	259	0	0.00
07/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	258	0	258	0	0.00
07/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	257	0	257	0	0.00
07/06/2017	R204 On 03-August-17			Bond Future	7.28	101.9657	7.2758	101.9657	41,529.00
07/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	622	1	622	1	0.00
07/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	646	1	646	1	0.00
07/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	634	1	634	1	0.00
07/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	12	0	12	0	0.00
07/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	12	0	12	0	0.00
07/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	11	0	11	0	0.00
07/06/2017	R204 On 02-November-17			Bond Future	7.16	103.9151	7.1616	103.9151	0.00
07/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	641	1	641	1	0.00
07/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	621	1	621	1	0.00
07/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	631	1	631	1	0.00

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07/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	6	0	6	0	0.00
07/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	6	0	6	0	0.00
07/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	5	0	5	0	0.00
07/06/2017	R204 On 01-February-18			Bond Future	6.95	101.8982	6.9468	101.8982	0.00
07/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	370	0	370	0	0.00
07/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	382	0	382	0	0.00
07/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	376	0	376	0	0.00
07/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	114	0	114	0	0.00
07/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	111	0	111	0	0.00
07/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	116	0	116	0	0.00
07/06/2017	R207 On 03-August-17			Bond Future	7.35	100.2306	7.3525	100.2306	45,633.00
07/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1815	2	1815	2	51.00
07/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2241	2	2241	2	0.00
07/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2283	2	2283	2	0.00
07/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2262	2	2262	2	0.00
07/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
07/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
07/06/2017	R207 On 02-November-17			Bond Future	7.30	102.1467	7.2967	102.1467	0.00
07/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1509	2	1509	2	0.00
07/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1491	1	1491	1	0.00
07/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1472	1	1472	1	0.00
07/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	26	0	26	0	0.00
07/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	27	0	27	0	0.00
07/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	25	0	25	0	0.00
07/06/2017	R207 On 01-February-18			Bond Future	7.21	100.4937	7.2105	100.4937	0.00
07/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	919	1	919	1	0.00
07/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	932	1	932	1	0.00
07/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	945	1	945	1	0.00
07/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	224	0	224	0	0.00
07/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	219	0	219	0	0.00
07/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	229	0	229	0	0.00
07/06/2017	R208 On 03-August-17			Bond Future	7.47	100.1039	7.4717	100.1039	34,779.00

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07/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2533	3	2533	3	0.00
07/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2592	3	2592	3	0.00
07/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2563	3	2563	3	0.00
07/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	7	0	7	0	0.00
07/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	7	0	7	0	0.00
07/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	6	0	6	0	0.00
07/06/2017	R208 On 02-November-17			Bond Future	7.45	98.6157	7.4489	98.6157	0.00
07/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2170	2	2170	2	0.00
07/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2222	2	2222	2	0.00
07/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2196	2	2196	2	0.00
07/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	63	0	63	0	0.00
07/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	61	0	61	0	0.00
07/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	66	0	66	0	0.00
07/06/2017	R208 On 01-February-18			Bond Future	7.41	100.5359	7.4123	100.5359	0.00
07/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1549	2	1549	2	0.00
07/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1509	2	1509	2	0.00
07/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1529	2	1529	2	0.00
07/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	377	0	377	0	0.00
07/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	369	0	369	0	0.00
07/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	362	0	362	0	0.00
07/06/2017	R209 On 03-August-17			Bond Future	9.41	75.0247	9.4131	75.0247	74,115.00
07/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1501	2	1501	2	0.00
07/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1466	2	1466	2	0.00
07/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1538	2	1538	2	0.00
07/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1317	1	1317	1	0.00
07/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1285	1	1285	1	0.00
07/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1350	1	1350	1	0.00
07/06/2017	R209 On 02-November-17			Bond Future	9.46	73.3091	9.4569	73.3091	630.00
07/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4653	5	4653	5	0.00
07/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2744	3	2744	3	0.00
07/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2672	3	2672	3	0.00
07/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7576	8	7576	8	0.00
07/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	240	0	240	0	2,800.00
07/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1175	1	1175	1	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2708	3	2708	3	0.00
07/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1095	1	1095	1	3,360.00
07/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	389	0	389	0	1,300.00
07/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4384	4	4384	4	0.00
07/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2182	2	2182	2	0.00
07/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2244	2	2244	2	0.00
07/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8790	8	8790	8	0.00
07/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2213	2	2213	2	0.00
07/06/2017	R209 On 01-February-18			Bond Future	9.50	74.7365	9.4990	74.7365	0.00
07/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3793	4	3793	4	0.00
07/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3831	4	3831	4	0.00
07/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3870	4	3870	4	0.00
07/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2391	2	2391	2	0.00
07/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2337	2	2337	2	0.00
07/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2364	2	2364	2	0.00
07/06/2017	R210 On 03-August-17			Bond Future	186.39	186.3626	186.3932	186.3626	1,675.00
07/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9897	10	9897	10	0.00
07/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9887	10	9887	10	0.00
07/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9907	10	9907	10	0.00
07/06/2017	R210 On 02-November-17			Bond Future	187.60	187.5725	187.6037	187.5725	0.00
07/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4476	5	4476	5	0.00
07/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4486	5	4486	5	0.00
07/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4466	4	4466	4	0.00
07/06/2017	R210 On 01-February-18			Bond Future	191.34	191.3108	191.3400	191.3108	0.00
07/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1020	1	1020	1	0.00

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07/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1040	1	1040	1	0.00
07/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1030	1	1030	1	0.00
07/06/2017	R212 On 03-August-17			Bond Future	148.64	148.5147	148.6371	148.5147	4,858.00
07/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4703	5	4703	5	0.00
07/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4713	5	4713	5	0.00
07/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4723	5	4723	5	0.00
07/06/2017	R212 On 02-November-17			Bond Future	151.52	151.3917	151.5164	151.3917	0.00
07/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	884	1	884	1	0.00
07/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	904	1	904	1	0.00
07/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	894	1	894	1	0.00
07/06/2017	R212 On 01-February-18			Bond Future	152.47	152.3486	152.4737	152.3486	0.00
07/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
07/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2216	2	2216	2	0.00
07/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2226	2	2226	2	0.00
07/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2236	2	2236	2	0.00
07/06/2017	R213 On 03-August-17			Bond Future	9.09	87.1416	9.0858	87.1416	55,673.00
07/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2337	2	2337	2	0.00
07/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2430	3	2430	3	0.00
07/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2383	3	2383	3	0.00
07/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	671	1	671	1	0.00
07/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	652	1	652	1	0.00
07/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	691	1	691	1	0.00
07/06/2017	R213 On 02-November-17			Bond Future	9.13	85.2576	9.1279	85.2576	0.00
07/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3185	3	3185	3	0.00
07/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3104	3	3104	3	0.00
07/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3145	3	3145	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1690	2	1690	2	0.00
07/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1664	2	1664	2	0.00
07/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1639	2	1639	2	0.00
07/06/2017	R213 On 01-February-18			Bond Future	9.17	86.9177	9.1690	86.9177	0.00
07/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3887	4	3887	4	0.00
07/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3848	4	3848	4	0.00
07/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3809	4	3809	4	0.00
07/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2198	2	2198	2	0.00
07/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2173	2	2173	2	0.00
07/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2224	2	2224	2	0.00
07/06/2017	R214 On 03-August-17			Bond Future	9.60	74.4817	9.5991	74.4817	35,526.00
07/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1177	1	1177	1	0.00
07/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1241	1	1241	1	0.00
07/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1209	1	1209	1	0.00
07/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1813	2	1813	2	0.00
07/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1733	2	1733	2	0.00
07/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1773	2	1773	2	0.00
07/06/2017	R214 On 02-November-17			Bond Future	9.65	72.6092	9.6462	72.6092	0.00
07/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2358	3	2358	3	0.00
07/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2426	3	2426	3	0.00
07/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2392	3	2392	3	0.00
07/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2788	3	2788	3	0.00
07/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2751	3	2751	3	0.00
07/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2825	3	2825	3	0.00
07/06/2017	R214 On 01-February-18			Bond Future	9.69	74.0230	9.6927	74.0230	0.00
07/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3698	4	3698	4	0.00
07/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3774	4	3774	4	0.00
07/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3736	4	3736	4	0.00
07/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2822	3	2822	3	0.00
07/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2792	3	2792	3	0.00
07/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2762	3	2762	3	0.00
07/06/2017	R248 On 03-August-17			Bond Future	9.71	94.9528	9.7061	94.9528	77,986.00
07/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1395	2	1395	2	0.00
07/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1358	2	1358	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
07/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1431	2	1431	2	0.00
07/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2570	2	2570	2	0.00
07/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2625	2	2625	2	0.00
07/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2680	2	2680	2	0.00
07/06/2017	R248 On 02-November-17			Bond Future	9.76	92.3307	9.7562	92.3307	226.00
07/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2921	3	2921	3	0.00
07/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3002	3	3002	3	0.00
07/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2961	3	2961	3	0.00
07/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3960	4	3960	4	0.00
07/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3910	4	3910	4	0.00
07/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3861	4	3861	4	0.00
07/06/2017	R248 On 01-February-18			Bond Future	9.81	94.1285	9.8060	94.1285	0.00
07/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4599	5	4599	5	0.00
07/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4645	5	4645	5	0.00
07/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4692	5	4692	5	0.00
07/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3828	4	3828	4	0.00
07/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3789	4	3789	4	0.00
07/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3868	4	3868	4	0.00