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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	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
07/07/2017	2025 On 03-August-17			Bond Future	127.01	127.4635	127.0076	127.4635	2,414.00
07/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6952	6	6952	6	0.00
07/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6972	7	6972	7	0.00
07/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6962	7	6962	7	0.00
07/07/2017	2025 On 02-November-17			Bond Future	129.46	129.9235	129.4583	129.9235	0.00
07/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3512	3	3512	3	0.00
07/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3522	3	3522	3	0.00
07/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3502	3	3502	3	0.00
07/07/2017	2025 On 01-February-18			Bond Future	130.66	131.1390	130.6641	131.1390	0.00
07/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3226	3	3226	3	0.00
07/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3216	3	3216	3	0.00
07/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3236	3	3236	3	0.00
07/07/2017	2029 On 03-August-17			Bond Future	99.16	99.3794	99.1638	99.3794	0.00
07/07/2017	2029 On 01-February-18			Bond Future	102.05	102.2719	102.0469	102.2719	0.00
07/07/2017	2030 On 03-August-17			Bond Future	9.48	89.6136	9.4836	89.6136	43,303.00
07/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	967	1	967	1	0.00
07/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	899	1	899	1	0.00
07/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	1035	1	1035	1	0.00
07/07/2017	2030 On 02-November-17			Bond Future	9.54	91.3234	9.5391	91.3234	1.00
07/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	1257	1	1257	1	0.00
07/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	1190	1	1190	1	0.00
07/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	1324	1	1324	1	0.00
07/07/2017	2030 On 01-February-18			Bond Future	9.59	89.0905	9.5941	89.0905	0.00
07/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	1337	1	1337	1	0.00
07/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	1403	1	1403	1	0.00
07/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	1469	1	1469	1	0.00
07/07/2017	2032 On 03-August-17			Bond Future	9.67	92.0953	9.6735	92.0953	27,082.00
07/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	453	1	453	1	0.00
07/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	414	0	414	0	0.00
07/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	434	1	434	1	0.00
07/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	2066	2	2066	2	0.00
07/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	2174	2	2174	2	0.00
07/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	2120	2	2120	2	0.00
07/07/2017	2032 On 02-November-17			Bond Future	9.73	89.6945	9.7342	89.6945	0.00
07/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1501	2	1501	2	0.00
07/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1528	2	1528	2	0.00
07/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	1556	2	1556	2	0.00
07/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	3268	3	3268	3	0.00
07/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	3313	3	3313	3	0.00
07/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	3223	3	3223	3	0.00
07/07/2017	2032 On 01-February-18			Bond Future	9.79	91.4351	9.7940	91.4351	0.00
07/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2230	2	2230	2	0.00
07/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2260	2	2260	2	0.00
07/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2291	2	2291	2	0.00
07/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3903	4	3903	4	0.00
07/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3862	4	3862	4	0.00
07/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3944	4	3944	4	0.00
07/07/2017	2033 On 03-August-17			Bond Future	103.72	104.1448	103.7209	104.1448	6,534.00
07/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9399	9	9399	9	0.00
07/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9409	9	9409	9	0.00
07/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9419	9	9419	9	0.00
07/07/2017	2033 On 02-November-17			Bond Future	104.65	105.0822	104.6498	105.0822	0.00
07/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5430	5	5430	5	0.00
07/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5440	5	5440	5	0.00
07/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5420	5	5420	5	0.00
07/07/2017	2033 On 01-February-18			Bond Future	106.72	107.1589	106.7175	107.1589	0.00
07/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2923	2	2923	2	0.00
07/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2943	3	2943	3	0.00
07/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2933	2	2933	2	0.00
07/07/2017	2037 On 03-August-17			Bond Future	9.93	88.2706	9.9296	88.2706	66,825.00
07/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	302	0	302	0	0.00
07/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	288	0	288	0	0.00
07/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	274	0	274	0	0.00
07/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	3134	3	3134	3	0.00
07/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	3067	3	3067	3	0.00
07/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	3201	3	3201	3	0.00
07/07/2017	2037 On 02-November-17			Bond Future	9.99	89.9548	9.9889	89.9548	233.00
07/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1501	2	1501	2	0.00
07/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1528	2	1528	2	0.00
07/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1473	2	1473	2	0.00
07/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	4017	4	4017	4	0.00
07/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	4069	4	4069	4	0.00
07/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	4121	4	4121	4	0.00
07/07/2017	2037 On 01-February-18			Bond Future	10.05	87.4449	10.0482	87.4449	0.00
07/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	2625	3	2625	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
07/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	2659	3	2659	3	0.00
07/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	2592	3	2592	3	0.00
07/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	4373	4	4373	4	0.00
07/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	4329	4	4329	4	0.00
07/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	4418	4	4418	4	0.00
07/07/2017	2038 On 03-August-17			Bond Future	126.29	128.1661	126.2874	128.1661	22,601.00
07/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14883	13	14883	13	0.00
07/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14873	13	14873	13	0.00
07/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14893	13	14893	13	0.00
07/07/2017	2038 On 02-November-17			Bond Future	128.72	130.6395	128.7239	130.6395	0.00
07/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8096	6	8096	6	0.00
07/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8076	6	8076	6	0.00
07/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8086	6	8086	6	0.00
07/07/2017	2038 On 01-February-18			Bond Future	129.75	131.7002	129.7462	131.7002	0.00
07/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7184	5	7184	5	0.00
07/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7194	5	7194	5	0.00
07/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7204	5	7204	5	0.00
07/07/2017	2040 On 03-August-17			Bond Future	10.01	91.5536	10.0148	91.5536	14,089.00
07/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	288	0	288	0	0.00
07/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	274	0	274	0	0.00
07/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	261	0	261	0	0.00
07/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	3616	3	3616	3	0.00
07/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	3689	3	3689	3	0.00
07/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	3542	3	3542	3	0.00
07/07/2017	2040 On 02-November-17			Bond Future	10.07	93.3003	10.0748	93.3003	0.00

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07/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1422	2	1422	2	0.00
07/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1449	2	1449	2	0.00
07/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1395	2	1395	2	0.00
07/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4839	5	4839	5	0.00
07/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4899	5	4899	5	0.00
07/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4958	5	4958	5	0.00
07/07/2017	2040 On 01-February-18			Bond Future	10.13	90.6051	10.1349	90.6051	0.00
07/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	2713	3	2713	3	0.00
07/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	2781	3	2781	3	0.00
07/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	2747	3	2747	3	0.00
07/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4882	5	4882	5	0.00
07/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4833	5	4833	5	0.00
07/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4784	5	4784	5	0.00
07/07/2017	2044 On 03-August-17			Bond Future	10.04	88.5913	10.0442	88.5913	24,446.00
07/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	255	0	255	0	0.00
07/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	243	0	243	0	0.00
07/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	269	0	269	0	0.00
07/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	3874	4	3874	4	0.00
07/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	3798	4	3798	4	0.00
07/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	3723	3	3723	3	0.00
07/07/2017	2044 On 02-November-17			Bond Future	10.10	90.2815	10.1027	90.2815	200.00
07/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1380	1	1380	1	0.00
07/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1433	2	1433	2	0.00
07/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1406	2	1406	2	0.00
07/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	5134	5	5134	5	0.00
07/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	5073	5	5073	5	0.00
07/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	5012	5	5012	5	0.00
07/07/2017	2044 On 01-February-18			Bond Future	10.16	87.6529	10.1612	87.6529	0.00
07/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	2774	3	2774	3	0.00
07/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	2809	3	2809	3	0.00
07/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	2740	3	2740	3	0.00
07/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4932	5	4932	5	0.00
07/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4883	5	4883	5	0.00
07/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4983	5	4983	5	0.00

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07/07/2017	2046 On 03-August-17			Bond Future	124.05	125.1994	124.0528	125.1994	23,901.00
07/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17137	16	17137	16	0.00
07/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17117	16	17117	16	0.00
07/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17127	16	17127	16	0.00
07/07/2017	2046 On 02-November-17			Bond Future	124.86	126.0329	124.8633	126.0329	0.00
07/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11447	10	11447	10	0.00
07/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11457	10	11457	10	0.00
07/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11437	10	11437	10	0.00
07/07/2017	2046 On 01-February-18			Bond Future	127.33	128.5235	127.3304	128.5235	0.00
07/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5570	4	5570	4	0.00
07/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5580	4	5580	4	0.00
07/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5590	4	5590	4	0.00
07/07/2017	2050 On 03-August-17			Bond Future	129.60	131.3754	129.6027	131.3754	26,041.00
07/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19627	18	19627	18	0.00
07/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19637	18	19637	18	0.00
07/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19617	18	19617	18	0.00
07/07/2017	2050 On 02-November-17			Bond Future	132.10	133.9109	132.1035	133.9109	0.00
07/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12547	11	12547	11	0.00
07/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12557	11	12557	11	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
07/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12567	11	12567	11	0.00
07/07/2017	2050 On 01-February-18			Bond Future	133.02	134.8655	133.0217	134.8655	0.00
07/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
07/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	7218	5	7218	5	0.00
07/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	7228	5	7228	5	0.00
07/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	7208	5	7208	5	0.00
07/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	AL37 On 03-August-17			Index Future	539.13	539.6890	539.1300	539.6890	0.00
07/07/2017	AL37 On 02-November-17			Index Future	549.42	549.9850	549.4160	549.9850	0.00
07/07/2017	AL37 On 01-February-18			Index Future	560.08	560.6580	560.0750	560.6580	0.00
07/07/2017	AL7T On 03-August-17			Index Future	616.28	617.0080	616.2820	617.0080	0.00
07/07/2017	AL7T On 02-November-17			Index Future	628.04	628.7800	628.0410	628.7800	0.00
07/07/2017	AL7T On 01-February-18			Index Future	640.23	640.9820	640.2250	640.9820	0.00
07/07/2017	ALBI On 03-August-17			Index Future	553.87	555.1590	553.8720	555.1590	596.00
07/07/2017	ALBI On 02-November-17			Index Future	564.44	565.7510	564.4390	565.7510	0.00
07/07/2017	ALBI On 01-February-18			Index Future	575.39	576.7300	575.3900	576.7300	0.00
07/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2017	EL28 On 03-August-17			Bond Future	127.38	127.3934	127.3820	127.3934	0.00
07/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7788	8	7788	8	0.00
07/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7778	8	7778	8	0.00
07/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7798	8	7798	8	0.00
07/07/2017	EL28 On 02-November-17			Bond Future	128.10	128.1082	128.0961	128.1082	0.00
07/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5774	6	5774	6	0.00
07/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5784	6	5784	6	0.00
07/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5794	6	5794	6	0.00
07/07/2017	EL28 On 01-February-18			Bond Future	130.63	130.6400	130.6270	130.6400	0.00
07/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1663	2	1663	2	0.00
07/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1683	2	1683	2	0.00
07/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1673	2	1673	2	0.00
07/07/2017	ES33 On 03-August-17			Bond Future	11.04	76.8081	11.0402	76.8081	9,466.00
07/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	3123	3	3123	3	0.00
07/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	3060	3	3060	3	0.00
07/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2997	3	2997	3	0.00
07/07/2017	ES33 On 02-November-17			Bond Future	11.14	74.4819	11.1429	74.4819	0.00
07/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2842	3	2842	3	0.00
07/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2780	3	2780	3	0.00
07/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2904	3	2904	3	0.00
07/07/2017	ES33 On 01-February-18			Bond Future	11.25	75.9272	11.2487	75.9272	0.00
07/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
07/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1450	1	1450	1	0.00
07/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1391	1	1391	1	0.00
07/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1509	1	1509	1	0.00
07/07/2017	ES42 On 03-August-17			Bond Future	11.21	80.1321	11.2099	80.1321	7,957.00
07/07/2017	ES42 On 02-November-17			Bond Future	11.31	77.3994	11.3106	77.3994	0.00
07/07/2017	ES42 On 01-February-18			Bond Future	11.41	78.9013	11.4109	78.9013	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
07/07/2017	GOVI On 03-August-17			GOVI	552.44	553.6990	552.4420	553.6990	411.00
07/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	86580	7	86580	7	0.00
07/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	86680	7	86680	7	0.00
07/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	86480	7	86480	7	0.00
07/07/2017	GOVI On 02-November-17			GOVI	562.98	564.2630	562.9820	564.2630	0.00
07/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	94680	8	94680	8	0.00
07/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	94780	8	94780	8	0.00
07/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	94580	8	94580	8	0.00
07/07/2017	GOVI On 01-February-18			GOVI	573.90	575.2130	573.9040	575.2130	0.00
07/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
07/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	71260	6	71260	6	0.00
07/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	71360	6	71360	6	0.00
07/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	71160	6	71160	6	0.00
07/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2017	IGOV On 03-August-17			Index Future	245.84	247.1030	245.8390	247.1030	1,319.00
07/07/2017	IGOV On 02-November-17			Index Future	250.58	251.8720	250.5830	251.8720	0.00
07/07/2017	IGOV On 01-February-18			Index Future	255.53	256.8500	255.5340	256.8500	0.00
07/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
07/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
07/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
07/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8218	99.8219	99.8218	0.00
07/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7741	99.7735	99.7741	0.00
07/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9357	99.9323	99.9357	0.00
07/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.09	100.0959	100.0898	100.0959	0.00
07/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8489	99.8490	99.8489	0.00
07/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0556	99.0550	99.0556	0.00

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07/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6225	98.6197	98.6225	0.00
07/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5657	98.5594	98.5657	0.00
07/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	98.9500	98.9500	98.9500	0.00
07/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3599	99.3523	99.3599	0.00
07/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7729	99.7584	99.7729	0.00
07/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.20	100.2139	100.1961	100.2139	0.00
07/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.66	96.6613	96.6581	96.6613	0.00
07/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.94	95.9443	95.9443	95.9443	0.00
07/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.20	95.1964	95.1980	95.1964	0.00
07/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.42	95.4201	95.4201	95.4201	0.00
07/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.64	97.6436	97.6404	97.6436	51.00
07/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.81	97.8150	97.8083	97.8150	0.00
07/07/2017	IS05 On 21-June-22			Interest Rate Swap	99.03	99.0453	99.0350	99.0453	0.00
07/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.26	101.2741	101.2623	101.2741	0.00
07/07/2017	IS10 On 17-December-25			Interest Rate Swap	96.39	96.4033	96.3931	96.4033	0.00
07/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.48	93.4843	93.4771	93.4843	0.00
07/07/2017	IS10 On 15-June-26			Interest Rate Swap	92.28	92.2904	92.2841	92.2904	0.00
07/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.46	94.4737	94.4643	94.4737	0.00
07/07/2017	IS10 On 21-December-26			Interest Rate Swap	98.24	98.2553	98.2406	98.2553	0.00
07/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.86	96.8819	96.8613	96.8819	0.00
07/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.94	98.9679	98.9414	98.9679	0.00
07/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.65	102.6763	102.6468	102.6763	0.00
07/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
07/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
07/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
07/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
07/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
07/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
07/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	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
07/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
07/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
07/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
07/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
07/07/2017	R023 On 03-August-17			Bond Future	8.33	100.9679	8.3308	100.9679	38,422.00
07/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1256	1	1256	1	0.00
07/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1323	1	1323	1	0.00
07/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1289	1	1289	1	0.00
07/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	188	0	188	0	0.00
07/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	179	0	179	0	0.00
07/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	170	0	170	0	0.00
07/07/2017	R023 On 02-November-17			Bond Future	8.37	98.9641	8.3676	98.9641	0.00
07/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1481	2	1481	2	0.00
07/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1507	2	1507	2	0.00
07/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1533	2	1533	2	0.00
07/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	671	1	671	1	0.00
07/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	656	1	656	1	0.00
07/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	686	1	686	1	0.00
07/07/2017	R023 On 01-February-18			Bond Future	8.40	100.8845	8.4027	100.8845	0.00
07/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1234	1	1234	1	0.00
07/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1253	1	1253	1	0.00
07/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1215	1	1215	1	0.00
07/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1564	1	1564	1	0.00
07/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1544	1	1544	1	0.00
07/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1585	2	1585	2	0.00
07/07/2017	R035 On 03-August-17			Bond Future	9.85	96.1203	9.8488	96.1203	11,069.00
07/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	2689	2	2689	2	0.00
07/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	2608	2	2608	2	0.00
07/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	2770	2	2770	2	0.00
07/07/2017	R035 On 02-November-17			Bond Future	9.91	93.4535	9.9122	93.4535	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
07/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	2362	2	2362	2	0.00
07/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	2442	2	2442	2	0.00
07/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	2522	2	2522	2	0.00
07/07/2017	R035 On 01-February-18			Bond Future	9.98	95.2670	9.9762	95.2670	0.00
07/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	1736	1	1736	1	0.00
07/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	1892	2	1892	2	0.00
07/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	1814	1	1814	1	0.00
07/07/2017	R186 On 03-August-17			Bond Future	8.95	111.2096	8.9454	111.2096	130,850.00
07/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	778	1	778	1	0.00
07/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	3677	4	3677	4	0.00
07/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	2805	3	2805	3	0.00
07/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	873	1	873	1	0.00
07/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	809	1	809	1	0.00
07/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	405	0	405	0	0.00
07/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	243	0	243	0	0.00
07/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	512	1	512	1	0.00
07/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1119	1	1119	1	0.00
07/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	636	1	636	1	0.00
07/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	841	1	841	1	0.00
07/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	1081	1	1081	1	0.00
07/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	67	0	67	0	6,500.00
07/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	155	0	155	0	750.00
07/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	1045	1	1045	1	0.00
07/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1717	2	1717	2	3,654.00
07/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	2234	2	2234	2	2,500.00
07/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	757	1	757	1	0.00
07/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	1486	1	1486	1	7,100.00
07/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	976	1	976	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
07/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	1274	1	1274	1	750.00
07/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	1010	1	1010	1	0.00
07/07/2017	R186 On 02-November-17			Bond Future	9.00	113.3313	8.9951	113.3313	4.00
07/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	1575	2	1575	2	0.00
07/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	1604	2	1604	2	0.00
07/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	1635	2	1635	2	0.00
07/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	1954	2	1954	2	0.00
07/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	2256	2	2256	2	0.00
07/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	2327	2	2327	2	0.00
07/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1922	2	1922	2	5,000.00
07/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	2291	2	2291	2	0.00
07/07/2017	R186 On 01-February-18			Bond Future	9.04	110.2279	9.0434	110.2279	0.00
07/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2296	2	2296	2	0.00
07/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2359	2	2359	2	0.00
07/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2328	2	2328	2	0.00
07/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2828	3	2828	3	0.00
07/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2796	3	2796	3	0.00
07/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2763	3	2763	3	0.00
07/07/2017	R197 On 03-August-17			Bond Future	294.57	294.5968	294.5654	294.5968	2,350.00
07/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	13495	13	13495	13	0.00
07/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	13505	13	13505	13	0.00
07/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	13485	13	13485	13	0.00
07/07/2017	R197 On 02-November-17			Bond Future	300.25	300.2824	300.2491	300.2824	0.00
07/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4911	5	4911	5	0.00
07/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4921	5	4921	5	0.00
07/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4901	5	4901	5	0.00
07/07/2017	R197 On 01-February-18			Bond Future	299.13	299.1634	299.1283	299.1634	0.00
07/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2552	3	2552	3	0.00
07/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2542	3	2542	3	0.00
07/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2532	2	2532	2	0.00
07/07/2017	R202 On 03-August-17			Bond Future	237.14	238.6761	237.1390	238.6761	30,561.00
07/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21221	20	21221	20	0.00
07/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21231	20	21231	20	0.00
07/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21211	20	21211	20	0.00
07/07/2017	R202 On 02-November-17			Bond Future	241.71	243.2823	241.7145	243.2823	0.00
07/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12175	11	12175	11	0.00
07/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12185	11	12185	11	0.00
07/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12195	11	12195	11	0.00
07/07/2017	R202 On 01-February-18			Bond Future	242.74	244.3438	242.7440	244.3438	0.00
07/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6326	5	6326	5	0.00
07/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6336	5	6336	5	0.00
07/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6316	5	6316	5	0.00
07/07/2017	R203 On 03-August-17			Bond Future	7.42	103.3271	7.4200	103.3271	0.00
07/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	273	0	273	0	0.00
07/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	272	0	272	0	0.00
07/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	271	0	271	0	0.00
07/07/2017	R204 On 03-August-17			Bond Future	7.57	101.5883	7.5723	101.5883	42,011.00

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07/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	264	0	264	0	0.00
07/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	285	0	285	0	0.00
07/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	275	0	275	0	0.00
07/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	36	0	36	0	0.00
07/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	34	0	34	0	0.00
07/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	31	0	31	0	0.00
07/07/2017	R204 On 02-November-17			Bond Future	7.53	103.5265	7.5312	103.5265	0.00
07/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	287	0	287	0	0.00
07/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	270	0	270	0	0.00
07/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	278	0	278	0	0.00
07/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	49	0	49	0	0.00
07/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	47	0	47	0	0.00
07/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	44	0	44	0	0.00
07/07/2017	R204 On 01-February-18			Bond Future	7.43	101.4954	7.4344	101.4954	0.00
07/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	143	0	143	0	0.00
07/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	151	0	151	0	0.00
07/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	147	0	147	0	0.00
07/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	293	0	293	0	0.00
07/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	288	0	288	0	0.00
07/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	297	0	297	0	0.00
07/07/2017	R207 On 03-August-17			Bond Future	7.77	99.3673	7.7738	99.3673	47,287.00
07/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	907	1	907	1	51.00
07/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1324	1	1324	1	0.00
07/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1367	1	1367	1	0.00
07/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1346	1	1346	1	0.00
07/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
07/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
07/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
07/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	11	0	11	0	0.00
07/07/2017	R207 On 02-November-17			Bond Future	7.77	101.2631	7.7717	101.2631	0.00
07/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	690	1	690	1	0.00
07/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	675	1	675	1	0.00
07/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	661	1	661	1	0.00
07/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	150	0	150	0	0.00

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07/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	155	0	155	0	0.00
07/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	145	0	145	0	0.00
07/07/2017	R207 On 01-February-18			Bond Future	7.76	99.5862	7.7551	99.5862	0.00
07/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	354	0	354	0	0.00
07/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	362	0	362	0	0.00
07/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	370	0	370	0	0.00
07/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	618	1	618	1	0.00
07/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	608	1	608	1	0.00
07/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	628	1	628	1	0.00
07/07/2017	R208 On 03-August-17			Bond Future	7.91	98.8607	7.9063	98.8607	36,961.00
07/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1222	1	1222	1	0.00
07/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1278	1	1278	1	0.00
07/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1250	1	1250	1	0.00
07/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	32	0	32	0	0.00
07/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	30	0	30	0	0.00
07/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	27	0	27	0	0.00
07/07/2017	R208 On 02-November-17			Bond Future	7.92	97.3449	7.9210	97.3449	0.00
07/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1022	1	1022	1	0.00
07/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1063	1	1063	1	0.00
07/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1042	1	1042	1	0.00
07/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	275	0	275	0	0.00
07/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	267	0	267	0	0.00
07/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	283	0	283	0	0.00
07/07/2017	R208 On 01-February-18			Bond Future	7.93	99.2340	7.9287	99.2340	0.00
07/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	688	1	688	1	0.00
07/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	662	1	662	1	0.00
07/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	675	1	675	1	0.00
07/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	928	1	928	1	0.00
07/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	914	1	914	1	0.00
07/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	899	1	899	1	0.00
07/07/2017	R209 On 03-August-17			Bond Future	9.82	72.2130	9.8171	72.2130	74,527.00
07/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	199	0	199	0	0.00
07/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	189	0	189	0	0.00
07/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	210	0	210	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
07/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	2709	3	2709	3	0.00
07/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	2652	2	2652	2	0.00
07/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2767	3	2767	3	0.00
07/07/2017	R209 On 02-November-17			Bond Future	9.87	70.4409	9.8729	70.4409	800.00
07/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	2583	3	2583	3	0.00
07/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	1769	2	1769	2	0.00
07/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1225	1	1225	1	0.00
07/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1180	1	1180	1	0.00
07/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	363	0	363	0	4,100.00
07/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5082	5	5082	5	0.00
07/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	41	0	41	0	2,800.00
07/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1203	1	1203	1	0.00
07/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1775	2	1775	2	3,360.00
07/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	6322	6	6322	6	0.00
07/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	644	1	644	1	1,300.00
07/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	11339	11	11339	11	0.00
07/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	3501	3	3501	3	0.00
07/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	3412	3	3412	3	0.00
07/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	3457	3	3457	3	0.00
07/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2564	2	2564	2	6,500.00
07/07/2017	R209 On 01-February-18			Bond Future	9.93	71.8078	9.9278	71.8078	0.00
07/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2156	2	2156	2	0.00
07/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2212	2	2212	2	0.00
07/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2184	2	2184	2	0.00
07/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3561	3	3561	3	0.00
07/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3485	3	3485	3	0.00
07/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3523	3	3523	3	0.00
07/07/2017	R210 On 03-August-17			Bond Future	185.33	185.3454	185.3255	185.3454	1,675.00
07/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	10964	11	10964	11	0.00
07/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	10954	11	10954	11	0.00
07/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	10974	11	10974	11	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
07/07/2017	R210 On 02-November-17			Bond Future	186.50	186.5229	186.5018	186.5229	0.00
07/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5578	6	5578	6	0.00
07/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5588	6	5588	6	0.00
07/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5568	6	5568	6	0.00
07/07/2017	R210 On 01-February-18			Bond Future	190.19	190.2091	190.1867	190.2091	0.00
07/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2173	2	2173	2	0.00
07/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2193	2	2193	2	0.00
07/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2183	2	2183	2	0.00
07/07/2017	R212 On 03-August-17			Bond Future	147.92	147.9335	147.9178	147.9335	4,858.00
07/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5422	5	5422	5	0.00
07/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5432	5	5432	5	0.00
07/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5442	5	5442	5	0.00
07/07/2017	R212 On 02-November-17			Bond Future	150.77	150.7886	150.7719	150.7886	0.00
07/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1628	2	1628	2	0.00
07/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1648	2	1648	2	0.00
07/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1638	2	1638	2	0.00
07/07/2017	R212 On 01-February-18			Bond Future	151.69	151.7084	151.6907	151.7084	0.00
07/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
07/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2999	3	2999	3	0.00
07/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3009	3	3009	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
07/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3019	3	3019	3	0.00
07/07/2017	R213 On 03-August-17			Bond Future	9.56	84.0005	9.5621	84.0005	62,323.00
07/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	389	0	389	0	0.00
07/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	426	0	426	0	0.00
07/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	407	0	407	0	0.00
07/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1864	2	1864	2	0.00
07/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1816	2	1816	2	0.00
07/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1912	2	1912	2	0.00
07/07/2017	R213 On 02-November-17			Bond Future	9.62	82.0533	9.6201	82.0533	0.00
07/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1314	1	1314	1	0.00
07/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1266	1	1266	1	0.00
07/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1290	1	1290	1	0.00
07/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	3083	3	3083	3	0.00
07/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	3041	3	3041	3	0.00
07/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	3000	3	3000	3	0.00
07/07/2017	R213 On 01-February-18			Bond Future	9.68	83.6455	9.6783	83.6455	0.00
07/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	1970	2	1970	2	0.00
07/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	1943	2	1943	2	0.00
07/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	1917	2	1917	2	0.00
07/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3595	3	3595	3	0.00
07/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3556	3	3556	3	0.00
07/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3633	4	3633	4	0.00
07/07/2017	R214 On 03-August-17			Bond Future	9.94	72.0346	9.9370	72.0346	37,026.00
07/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	166	0	166	0	0.00
07/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	185	0	185	0	0.00
07/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	176	0	176	0	0.00
07/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	3129	3	3129	3	0.00
07/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	3005	3	3005	3	0.00
07/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	3066	3	3066	3	0.00
07/07/2017	R214 On 02-November-17			Bond Future	9.99	70.1126	9.9941	70.1126	0.00
07/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1108	1	1108	1	0.00
07/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1152	1	1152	1	0.00
07/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1130	1	1130	1	0.00
07/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3900	4	3900	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
07/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3852	4	3852	4	0.00
07/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3949	4	3949	4	0.00
07/07/2017	R214 On 01-February-18			Bond Future	10.05	71.4732	10.0514	71.4732	0.00
07/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2255	2	2255	2	0.00
07/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2313	2	2313	2	0.00
07/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2284	2	2284	2	0.00
07/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3804	4	3804	4	0.00
07/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3765	4	3765	4	0.00
07/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3726	4	3726	4	0.00
07/07/2017	R248 On 03-August-17			Bond Future	10.01	92.2658	10.0077	92.2658	77,386.00
07/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	233	0	233	0	0.00
07/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	221	0	221	0	0.00
07/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	245	0	245	0	0.00
07/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	4010	4	4010	4	0.00
07/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	4089	4	4089	4	0.00
07/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	4168	4	4168	4	0.00
07/07/2017	R248 On 02-November-17			Bond Future	10.07	89.5888	10.0672	89.5888	226.00
07/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1461	2	1461	2	0.00
07/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1517	2	1517	2	0.00
07/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1489	2	1489	2	0.00
07/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	5179	5	5179	5	0.00
07/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	5117	5	5117	5	0.00
07/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	5055	5	5055	5	0.00
07/07/2017	R248 On 01-February-18			Bond Future	10.13	91.3274	10.1271	91.3274	0.00
07/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	2991	3	2991	3	0.00
07/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3028	3	3028	3	0.00
07/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3065	3	3065	3	0.00
07/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4949	5	4949	5	0.00
07/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4900	5	4900	5	0.00
07/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4998	5	4998	5	0.00