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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	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
08/09/2017	2025 On 02-November-17			Bond Future	129.62	129.5389	129.6176	129.5389	2,291.00
08/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3352	3	3352	3	0.00
08/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3362	3	3362	3	0.00
08/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3342	3	3342	3	0.00
08/09/2017	2025 On 01-February-18			Bond Future	130.71	130.6311	130.7100	130.6311	0.00
08/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3190	3	3190	3	0.00
08/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3170	3	3170	3	0.00
08/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3180	3	3180	3	0.00
08/09/2017	2025 On 03-May-18			Bond Future	133.20	133.1185	133.2008	133.1185	0.00
08/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	1	0	1	0	0.00
08/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	9	0	9	0	0.00
08/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	19	0	19	0	0.00
08/09/2017	2029 On 02-November-17			Bond Future	100.15	99.9467	100.1451	99.9467	1,370.00
08/09/2017	2029 On 01-February-18			Bond Future	102.02	101.8217	102.0227	101.8217	0.00
08/09/2017	2029 On 03-May-18			Bond Future	102.95	102.7434	102.9497	102.7434	0.00
08/09/2017	2030 On 02-November-17			Bond Future	8.99	94.6972	8.9945	94.6972	59,104.00
08/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2363	2	2363	2	0.00
08/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2430	2	2430	2	0.00
08/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2497	2	2497	2	0.00
08/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 01-February-18			Bond Future	9.04	92.4350	9.0444	92.4350	0.00
08/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2260	2	2260	2	0.00
08/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2327	2	2327	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
08/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2194	2	2194	2	0.00
08/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 03-May-18			Bond Future	9.10	94.1558	9.0973	94.1558	0.00
08/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2597	2	2597	2	0.00
08/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2726	3	2726	3	0.00
08/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2662	3	2662	3	0.00
08/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
08/09/2017	2032 On 02-November-17			Bond Future	9.23	92.9063	9.2333	92.9063	35,203.00
08/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2637	3	2637	3	0.00
08/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2686	3	2686	3	0.00
08/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2736	3	2736	3	0.00
08/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	782	1	782	1	0.00
08/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	827	1	827	1	0.00
08/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	804	1	804	1	0.00
08/09/2017	2032 On 01-February-18			Bond Future	9.29	94.6159	9.2894	94.6159	0.00
08/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2528	2	2528	2	7,800.00
08/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3654	4	3654	4	0.00
08/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2167	2	2167	2	7,500.00
08/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3609	3	3609	3	0.00
08/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3564	3	3564	3	0.00
08/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	3128	3	3128	3	750.00
08/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2921	3	2921	3	6,800.00
08/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1654	2	1654	2	0.00
08/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2826	3	2826	3	0.00
08/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1680	2	1680	2	0.00
08/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1961	2	1961	2	0.00
08/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2114	2	2114	2	0.00
08/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1628	2	1628	2	0.00
08/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2450	3	2450	3	0.00
08/09/2017	2032 On 03-May-18			Bond Future	9.34	92.2205	9.3443	92.2205	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
08/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4748	5	4748	5	0.00
08/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4792	5	4792	5	0.00
08/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4836	5	4836	5	0.00
08/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2176	2	2176	2	0.00
08/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2227	2	2227	2	0.00
08/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2201	2	2201	2	0.00
08/09/2017	2033 On 02-November-17			Bond Future	104.27	104.0031	104.2709	104.0031	5,174.00
08/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5809	6	5809	6	0.00
08/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5799	6	5799	6	0.00
08/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5819	6	5819	6	0.00
08/09/2017	2033 On 01-February-18			Bond Future	106.23	105.9540	106.2257	105.9540	0.00
08/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3424	4	3424	4	0.00
08/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3434	4	3434	4	0.00
08/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3414	4	3414	4	0.00
08/09/2017	2033 On 03-May-18			Bond Future	107.16	106.8847	107.1632	106.8847	0.00
08/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	527	1	527	1	0.00
08/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	537	1	537	1	0.00
08/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	547	1	547	1	0.00
08/09/2017	2037 On 02-November-17			Bond Future	9.61	92.4834	9.6100	92.4834	54,537.00
08/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	2089	2	2089	2	0.00
08/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2132	2	2132	2	0.00
08/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	2046	2	2046	2	0.00
08/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1726	2	1726	2	0.00
08/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1688	2	1688	2	0.00
08/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1651	2	1651	2	0.00

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08/09/2017	2037 On 01-February-18			Bond Future	9.67	89.9302	9.6692	89.9302	160.00
08/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3499	3	3499	3	0.00
08/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3409	3	3409	3	0.00
08/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3454	3	3454	3	0.00
08/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2301	2	2301	2	0.00
08/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2235	2	2235	2	0.00
08/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2268	2	2268	2	0.00
08/09/2017	2037 On 03-May-18			Bond Future	9.73	91.6044	9.7308	91.6044	0.00
08/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4749	5	4749	5	0.00
08/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4839	5	4839	5	0.00
08/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4794	5	4794	5	0.00
08/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2871	3	2871	3	0.00
08/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2902	3	2902	3	0.00
08/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2841	3	2841	3	0.00
08/09/2017	2038 On 02-November-17			Bond Future	128.50	128.5067	128.4977	128.5067	19,544.00
08/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8312	8	8312	8	0.00
08/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8322	8	8322	8	0.00
08/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8302	8	8302	8	0.00
08/09/2017	2038 On 01-February-18			Bond Future	129.40	129.4125	129.4018	129.4125	0.00
08/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7528	8	7528	8	0.00
08/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7548	8	7548	8	0.00
08/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7538	8	7538	8	0.00
08/09/2017	2038 On 03-May-18			Bond Future	131.87	131.8766	131.8676	131.8766	0.00
08/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	402	0	402	0	0.00
08/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	422	0	422	0	0.00

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08/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	412	0	412	0	0.00
08/09/2017	2040 On 02-November-17			Bond Future	9.74	95.6123	9.7411	95.6123	15,520.00
08/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1711	2	1711	2	0.00
08/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1673	2	1673	2	0.00
08/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1750	2	1750	2	0.00
08/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2456	3	2456	3	0.00
08/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2408	2	2408	2	0.00
08/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2360	2	2360	2	0.00
08/09/2017	2040 On 01-February-18			Bond Future	9.80	92.8664	9.8023	92.8664	0.00
08/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3381	3	3381	3	0.00
08/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3471	3	3471	3	0.00
08/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3426	3	3426	3	0.00
08/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2774	3	2774	3	0.00
08/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2736	3	2736	3	0.00
08/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2812	3	2812	3	0.00
08/09/2017	2040 On 03-May-18			Bond Future	9.87	94.5952	9.8658	94.5952	0.00
08/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	5003	5	5003	5	0.00
08/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5050	5	5050	5	0.00
08/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4957	5	4957	5	0.00
08/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3361	3	3361	3	0.00
08/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3327	3	3327	3	0.00
08/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3293	3	3293	3	0.00
08/09/2017	2044 On 02-November-17			Bond Future	9.76	92.6931	9.7650	92.6931	26,125.00
08/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1657	2	1657	2	0.00
08/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1734	2	1734	2	0.00
08/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1695	2	1695	2	0.00
08/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2522	3	2522	3	0.00
08/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2473	3	2473	3	0.00
08/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2572	3	2572	3	0.00
08/09/2017	2044 On 01-February-18			Bond Future	9.82	90.0185	9.8241	90.0185	0.00
08/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3434	3	3434	3	0.00
08/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3479	3	3479	3	0.00
08/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3525	3	3525	3	0.00
08/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2797	3	2797	3	0.00

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08/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2874	3	2874	3	0.00
08/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2835	3	2835	3	0.00
08/09/2017	2044 On 03-May-18			Bond Future	9.89	91.6944	9.8854	91.6944	0.00
08/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5186	5	5186	5	0.00
08/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5139	5	5139	5	0.00
08/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5092	5	5092	5	0.00
08/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3358	3	3358	3	0.00
08/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3393	3	3393	3	0.00
08/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3324	3	3324	3	0.00
08/09/2017	2046 On 02-November-17			Bond Future	124.51	123.5102	124.5064	123.5102	21,292.00
08/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	11794	13	11794	13	0.00
08/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	11814	13	11814	13	0.00
08/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	11804	13	11804	13	0.00
08/09/2017	2046 On 01-February-18			Bond Future	126.84	125.8269	126.8408	125.8269	0.00
08/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6059	7	6059	7	0.00
08/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6069	7	6069	7	0.00
08/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6079	7	6079	7	0.00
08/09/2017	2046 On 03-May-18			Bond Future	127.66	126.6247	127.6596	126.6247	0.00
08/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	280	1	280	1	0.00
08/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	290	1	290	1	0.00
08/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	270	1	270	1	0.00
08/09/2017	2050 On 02-November-17			Bond Future	131.90	131.9098	131.9005	131.9098	22,382.00
08/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 02-November-17	144.65	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
08/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12750	13	12750	13	0.00
08/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12760	13	12760	13	0.00
08/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12770	13	12770	13	0.00
08/09/2017	2050 On 01-February-18			Bond Future	132.70	132.7107	132.7000	132.7107	0.00
08/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7540	8	7540	8	0.00
08/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7530	8	7530	8	0.00
08/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7550	8	7550	8	0.00
08/09/2017	2050 On 03-May-18			Bond Future	135.23	135.2378	135.2289	135.2378	0.00
08/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
08/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	401	0	401	0	0.00
08/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	381	0	381	0	0.00
08/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	391	0	391	0	0.00
08/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	AL37 On 02-November-17			Index Future	562.66	562.3270	562.6580	562.3270	0.00
08/09/2017	AL37 On 01-February-18			Index Future	573.01	572.6760	573.0080	572.6760	0.00
08/09/2017	AL37 On 03-May-18			Index Future	583.69	583.3400	583.6850	583.3400	0.00
08/09/2017	AL7T On 02-November-17			Index Future	649.89	648.7130	649.8930	648.7130	0.00
08/09/2017	AL7T On 01-February-18			Index Future	661.85	660.6510	661.8480	660.6510	0.00
08/09/2017	AL7T On 03-May-18			Index Future	674.18	672.9540	674.1800	672.9540	0.00
08/09/2017	ALBI On 02-November-17			Index Future	582.25	581.5480	582.2540	581.5480	791.00
08/09/2017	ALBI On 01-February-18			Index Future	592.97	592.2500	592.9650	592.2500	0.00
08/09/2017	ALBI On 03-May-18			Index Future	604.01	603.2790	604.0130	603.2790	0.00
08/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C030 On 31-January-30			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
08/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2017	EL28 On 02-November-17			Bond Future	127.50	127.2704	127.4985	127.2704	0.00
08/09/2017	EL28 On 02-November-17	133.87	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
08/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6381	7	6381	7	0.00
08/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6391	7	6391	7	0.00
08/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6371	7	6371	7	0.00
08/09/2017	EL28 On 01-February-18			Bond Future	129.89	129.6578	129.8890	129.6578	0.00
08/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2411	3	2411	3	0.00
08/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2421	3	2421	3	0.00
08/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2401	3	2401	3	0.00
08/09/2017	EL28 On 03-May-18			Bond Future	132.36	132.1267	132.3641	132.1267	0.00
08/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	816	1	816	1	0.00
08/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	826	1	826	1	0.00
08/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	836	1	836	1	0.00
08/09/2017	ES33 On 02-November-17			Bond Future	10.70	76.8007	10.6999	76.8007	9,466.00
08/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	184	0	184	0	0.00
08/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	246	0	246	0	0.00
08/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	123	0	123	0	0.00
08/09/2017	ES33 On 01-February-18			Bond Future	10.80	78.2140	10.8027	78.2140	0.00
08/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1122	1	1122	1	0.00
08/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1182	1	1182	1	0.00
08/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1241	1	1241	1	0.00
08/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 03-May-18			Bond Future	10.90	75.8788	10.9031	75.8788	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
08/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1740	2	1740	2	0.00
08/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1855	2	1855	2	0.00
08/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1798	2	1798	2	0.00
08/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
08/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
08/09/2017	ES42 On 02-November-17			Bond Future	10.96	79.3877	10.9650	79.3877	7,957.00
08/09/2017	ES42 On 01-February-18			Bond Future	11.06	80.8485	11.0650	80.8485	0.00
08/09/2017	ES42 On 03-May-18			Bond Future	11.17	78.0926	11.1676	78.0926	0.00
08/09/2017	GOVI On 02-November-17			GOVI	581.08	580.3550	581.0760	580.3550	669.00
08/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	86160	8	86160	8	0.00
08/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	86260	8	86260	8	0.00
08/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	86360	8	86360	8	0.00
08/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 01-February-18			GOVI	591.77	591.0350	591.7650	591.0350	0.00
08/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	107350	10	107350	10	0.00
08/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	107250	10	107250	10	0.00
08/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	107450	10	107450	10	0.00
08/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 03-May-18			GOVI	602.79	602.0410	602.7910	602.0410	0.00
08/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	125210	12	125210	12	0.00
08/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	125010	12	125010	12	0.00
08/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	125110	12	125110	12	0.00
08/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
08/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
08/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2017	IGOV On 02-November-17			Index Future	250.25	250.0120	250.2530	250.0120	1,163.00
08/09/2017	IGOV On 01-February-18			Index Future	254.95	254.7020	254.9450	254.7020	0.00
08/09/2017	IGOV On 03-May-18			Index Future	259.80	259.5520	259.8030	259.5520	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
08/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
08/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
08/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7556	99.7566	99.7556	0.00
08/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6128	99.6139	99.6128	0.00
08/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6552	99.6561	99.6552	0.00
08/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7088	99.7107	99.7088	0.00
08/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7869	99.7880	99.7869	0.00
08/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8911	98.8923	98.8911	0.00
08/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3508	98.3522	98.3508	0.00
08/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.17	98.1730	98.1748	98.1730	0.00
08/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4300	98.4300	98.4300	0.00
08/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.72	98.7122	98.7178	98.7122	0.00
08/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.01	98.9961	99.0058	98.9961	0.00
08/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.32	99.2963	99.3175	99.2963	0.00
08/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.07	95.0493	95.0699	95.0493	0.00
08/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.22	94.2076	94.2219	94.2076	0.00
08/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.35	93.3407	93.3496	93.3407	0.00
08/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.47	93.4569	93.4652	93.4569	0.00
08/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.61	95.5956	95.6087	95.5956	51.00
08/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.68	95.6637	95.6841	95.6637	0.00
08/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.84	96.8101	96.8396	96.8101	0.00
08/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.02	98.9817	99.0158	98.9817	0.00
08/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.31	93.3054	93.3149	93.3054	0.00
08/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.28	90.2796	90.2786	90.2796	0.00
08/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.00	89.0083	88.9989	89.0083	0.00
08/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.17	91.1768	91.1687	91.1768	0.00
08/09/2017	IS10 On 21-December-26			Interest Rate Swap	94.97	94.9646	94.9701	94.9646	0.00
08/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.50	93.4773	93.5019	93.4773	0.00
08/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.58	95.5373	95.5846	95.5373	0.00
08/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.34	99.2745	99.3357	99.2745	0.00
08/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
08/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
08/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
08/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
08/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
08/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
08/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
08/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
08/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
08/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
08/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
08/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
08/09/2017	R023 On 02-November-17			Bond Future	7.71	101.5307	7.7128	101.5307	57,230.00
08/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3573	4	3573	4	0.00
08/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3613	4	3613	4	0.00
08/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3654	4	3654	4	0.00
08/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	10	0	10	0	0.00
08/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	10	0	10	0	0.00
08/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	11	0	11	0	0.00
08/09/2017	R023 On 01-February-18			Bond Future	7.73	103.3991	7.7327	103.3991	0.00
08/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2719	3	2719	3	0.00
08/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2751	3	2751	3	0.00
08/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2686	3	2686	3	0.00
08/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	339	0	339	0	0.00
08/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	331	0	331	0	0.00
08/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	324	0	324	0	0.00
08/09/2017	R023 On 03-May-18			Bond Future	7.74	101.3946	7.7426	101.3946	0.00
08/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2695	3	2695	3	0.00
08/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2751	3	2751	3	0.00
08/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2723	3	2723	3	0.00
08/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	613	1	613	1	0.00
08/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	624	1	624	1	0.00
08/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	634	1	634	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
08/09/2017	R035 On 02-November-17			Bond Future	9.50	96.2788	9.5021	96.2788	22,815.00
08/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	786	1	786	1	0.00
08/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	706	1	706	1	0.00
08/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	866	1	866	1	0.00
08/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 01-February-18			Bond Future	9.56	98.0506	9.5649	98.0506	0.00
08/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1302	1	1302	1	0.00
08/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1458	1	1458	1	0.00
08/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1380	1	1380	1	0.00
08/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 03-May-18			Bond Future	9.62	95.3759	9.6230	95.3759	0.00
08/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2142	2	2142	2	0.00
08/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2218	2	2218	2	0.00
08/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2066	2	2066	2	0.00
08/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R186 On 02-November-17			Bond Future	8.40	116.9242	8.4040	116.9242	170,142.00
08/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2830	3	2830	3	0.00
08/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3514	3	3514	3	0.00
08/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	2118	0	2118	0	0.00
08/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3623	3	3623	3	0.00
08/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4185	4	4185	4	0.00
08/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3568	3	3568	3	0.00
08/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	327	0	327	0	0.00
08/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	214	0	214	0	5,000.00
08/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	305	0	305	0	0.00
08/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	791	0	791	0	3,750.00
08/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	502	1	502	1	0.00
08/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	316	0	316	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
08/09/2017	R186 On 01-February-18			Bond Future	8.44	113.7758	8.4442	113.7758	198.00
08/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	466	0	466	0	1,460.00
08/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2238	2	2238	2	1,460.00
08/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4391	4	4391	4	0.00
08/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5667	5	5667	5	0.00
08/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4196	4	4196	4	0.00
08/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4293	4	4293	4	0.00
08/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3233	3	3233	3	0.00
08/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4245	4	4245	4	0.00
08/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	828	1	828	1	0.00
08/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	767	1	767	1	6,200.00
08/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1219	1	1219	1	820.00
08/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	463	1	463	1	820.00
08/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	812	1	812	1	0.00
08/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	797	1	797	1	0.00
08/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1867	2	1867	2	0.00
08/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5219	5	5219	5	0.00
08/09/2017	R186 On 03-May-18			Bond Future	8.48	115.8942	8.4838	115.8942	0.00
08/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4405	4	4405	4	0.00
08/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4363	4	4363	4	0.00
08/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4320	4	4320	4	0.00
08/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1573	2	1573	2	0.00
08/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1593	2	1593	2	0.00
08/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1553	2	1553	2	0.00
08/09/2017	R197 On 02-November-17			Bond Future	301.32	301.3411	301.3188	301.3411	2,350.00
08/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3841	4	3841	4	0.00
08/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3831	4	3831	4	0.00
08/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3851	4	3851	4	0.00
08/09/2017	R197 On 01-February-18			Bond Future	299.99	300.0198	299.9940	300.0198	0.00
08/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 01-February-18	301.68	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
08/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1666	2	1666	2	0.00
08/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1676	2	1676	2	0.00
08/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1686	2	1686	2	0.00
08/09/2017	R197 On 03-May-18			Bond Future	305.71	305.7325	305.7106	305.7325	0.00
08/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1271	1	1271	1	0.00
08/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1251	1	1251	1	0.00
08/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1261	1	1261	1	0.00
08/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 02-November-17			Bond Future	240.53	240.5488	240.5321	240.5488	28,647.00
08/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13368	13	13368	13	0.00
08/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13378	13	13378	13	0.00
08/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13358	13	13358	13	0.00
08/09/2017	R202 On 01-February-18			Bond Future	241.34	241.3571	241.3377	241.3571	0.00
08/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7732	8	7732	8	0.00
08/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7722	8	7722	8	0.00
08/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7742	8	7742	8	0.00
08/09/2017	R202 On 03-May-18			Bond Future	245.94	245.9528	245.9365	245.9528	0.00
08/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1554	2	1554	2	0.00
08/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1534	2	1534	2	0.00
08/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1544	2	1544	2	0.00
08/09/2017	R204 On 02-November-17			Bond Future	6.75	104.3328	6.7478	104.3328	46,398.00
08/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	1068	1	1068	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
08/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	1079	1	1079	1	0.00
08/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	1057	1	1057	1	0.00
08/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R204 On 01-February-18			Bond Future	6.54	102.2147	6.5402	102.2147	0.00
08/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	612	1	612	1	0.00
08/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	628	1	628	1	0.00
08/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	620	1	620	1	0.00
08/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	16	0	16	0	0.00
08/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	15	0	15	0	0.00
08/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	17	0	17	0	0.00
08/09/2017	R204 On 03-May-18			Bond Future	6.13	104.1178	6.1340	104.1178	0.00
08/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	594	1	594	1	0.00
08/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	600	1	600	1	0.00
08/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	588	1	588	1	0.00
08/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	16	0	16	0	0.00
08/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	16	0	16	0	0.00
08/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	15	0	15	0	0.00
08/09/2017	R207 On 02-November-17			Bond Future	7.04	102.6463	7.0362	102.6463	41,067.00
08/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1965	2	1965	2	0.00
08/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	2004	2	2004	2	0.00
08/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1985	2	1985	2	0.00
08/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R207 On 01-February-18			Bond Future	6.97	100.8941	6.9749	100.8941	0.00
08/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1172	1	1172	1	0.00
08/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1204	1	1204	1	0.00
08/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1188	1	1188	1	0.00
08/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	60	0	60	0	0.00
08/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	56	0	56	0	0.00
08/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	58	0	58	0	0.00
08/09/2017	R207 On 03-May-18			Bond Future	6.90	102.7726	6.8950	102.7726	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
08/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1178	1	1178	1	0.00
08/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1165	1	1165	1	0.00
08/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1152	1	1152	1	0.00
08/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	109	0	109	0	0.00
08/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	111	0	111	0	0.00
08/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	106	0	106	0	0.00
08/09/2017	R208 On 02-November-17			Bond Future	7.26	99.1409	7.2591	99.1409	32,186.00
08/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2717	3	2717	3	0.00
08/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2688	3	2688	3	0.00
08/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2660	3	2660	3	0.00
08/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R208 On 01-February-18			Bond Future	7.24	100.9653	7.2443	100.9653	0.00
08/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1760	2	1760	2	0.00
08/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1783	2	1783	2	0.00
08/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1737	2	1737	2	0.00
08/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	144	0	144	0	0.00
08/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	140	0	140	0	0.00
08/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	136	0	136	0	0.00
08/09/2017	R208 On 03-May-18			Bond Future	7.22	99.4441	7.2162	99.4441	0.00
08/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1668	2	1668	2	0.00
08/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1707	2	1707	2	0.00
08/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1688	2	1688	2	0.00
08/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	255	0	255	0	0.00
08/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	260	0	260	0	0.00
08/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	266	0	266	0	0.00
08/09/2017	R209 On 02-November-17			Bond Future	9.47	72.7484	9.4672	72.7484	116,186.00
08/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1665	2	1665	2	0.00
08/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3837	4	3837	4	0.00
08/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1739	2	1739	2	0.00
08/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2608	3	2608	3	0.00
08/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1702	2	1702	2	0.00
08/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1891	2	1891	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
08/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1058	1	1058	1	1,350.00
08/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	386	0	386	0	2,248.00
08/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7160	7	7160	7	0.00
08/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	15	0	15	0	2,800.00
08/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3227	3	3227	3	0.00
08/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	725	1	725	1	6,500.00
08/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1278	1	1278	1	0.00
08/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1131	1	1131	1	1,350.00
08/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1999	2	1999	2	0.00
08/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8636	9	8636	9	0.00
08/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1308	1	1308	1	0.00
08/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3666	4	3666	4	0.00
08/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	43	0	43	0	1,300.00
08/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	503	1	503	1	1,350.00
08/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	351	0	351	0	1,138.00
08/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1247	1	1247	1	0.00
08/09/2017	R209 On 01-February-18			Bond Future	9.52	74.0871	9.5212	74.0871	0.00
08/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3016	3	3016	3	0.00
08/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3055	3	3055	3	0.00
08/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4687	5	4687	5	0.00
08/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3095	3	3095	3	0.00
08/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4233	4	4233	4	0.00
08/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1119	1	1119	1	7,500.00
08/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	948	1	948	1	3,000.00
08/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1738	2	1738	2	0.00
08/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1764	2	1764	2	0.00
08/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1712	2	1712	2	0.00
08/09/2017	R209 On 03-May-18			Bond Future	9.57	72.3173	9.5741	72.3173	0.00
08/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4109	4	4109	4	0.00
08/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4147	4	4147	4	0.00
08/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4070	4	4070	4	0.00
08/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2333	2	2333	2	0.00
08/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2282	2	2282	2	0.00
08/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2308	2	2308	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
08/09/2017	R210 On 02-November-17			Bond Future	185.40	185.0685	185.3958	185.0685	2,179.00
08/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6674	7	6674	7	0.00
08/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6694	7	6694	7	0.00
08/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6684	7	6684	7	0.00
08/09/2017	R210 On 01-February-18			Bond Future	188.87	188.5402	188.8718	188.5402	0.00
08/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3508	4	3508	4	0.00
08/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3498	4	3498	4	0.00
08/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3488	4	3488	4	0.00
08/09/2017	R210 On 03-May-18			Bond Future	190.05	189.7075	190.0481	189.7075	0.00
08/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1402	2	1402	2	0.00
08/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1392	2	1392	2	0.00
08/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1412	2	1412	2	0.00
08/09/2017	R212 On 02-November-17			Bond Future	151.17	151.1784	151.1671	151.1784	4,057.00
08/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1243	1	1243	1	0.00
08/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1253	1	1253	1	0.00
08/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1233	1	1233	1	0.00
08/09/2017	R212 On 01-February-18			Bond Future	151.96	151.9760	151.9629	151.9760	0.00
08/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2727	3	2727	3	0.00
08/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2737	3	2737	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
08/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2747	3	2747	3	0.00
08/09/2017	R212 On 03-May-18			Bond Future	154.86	154.8698	154.8587	154.8698	0.00
08/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	579	1	579	1	0.00
08/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	559	1	559	1	0.00
08/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	569	1	569	1	0.00
08/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
08/09/2017	R213 On 02-November-17			Bond Future	9.10	85.1228	9.0969	85.1228	63,283.00
08/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2420	2	2420	2	0.00
08/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2465	2	2465	2	0.00
08/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2374	2	2374	2	0.00
08/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	750	1	750	1	0.00
08/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	729	1	729	1	0.00
08/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	709	1	709	1	0.00
08/09/2017	R213 On 01-February-18			Bond Future	9.15	86.6893	9.1506	86.6893	0.00
08/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3264	3	3264	3	0.00
08/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3222	3	3222	3	0.00
08/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3181	3	3181	3	0.00
08/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1451	2	1451	2	0.00
08/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1474	2	1474	2	0.00
08/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1427	1	1427	1	0.00
08/09/2017	R213 On 03-May-18			Bond Future	9.20	84.7539	9.1996	84.7539	0.00
08/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4277	4	4277	4	0.00
08/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4317	4	4317	4	0.00
08/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4358	4	4358	4	0.00
08/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1903	2	1903	2	0.00
08/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1949	2	1949	2	0.00
08/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1926	2	1926	2	0.00
08/09/2017	R214 On 02-November-17			Bond Future	9.64	72.1893	9.6391	72.1893	44,034.00
08/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1376	1	1376	1	0.00
08/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1441	1	1441	1	0.00
08/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1408	1	1408	1	0.00
08/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1754	2	1754	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
08/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1793	2	1793	2	0.00
08/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1717	2	1717	2	0.00
08/09/2017	R214 On 01-February-18			Bond Future	9.70	73.5177	9.6965	73.5177	0.00
08/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2889	3	2889	3	0.00
08/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2967	3	2967	3	0.00
08/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2928	3	2928	3	0.00
08/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2010	2	2010	2	0.00
08/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1980	2	1980	2	0.00
08/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2039	2	2039	2	0.00
08/09/2017	R214 On 03-May-18			Bond Future	9.75	71.5906	9.7496	71.5906	0.00
08/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4107	4	4107	4	0.00
08/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4146	4	4146	4	0.00
08/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4068	4	4068	4	0.00
08/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2576	3	2576	3	0.00
08/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2548	3	2548	3	0.00
08/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2521	3	2521	3	0.00
08/09/2017	R248 On 02-November-17			Bond Future	9.73	92.0561	9.7307	92.0561	81,327.00
08/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1745	2	1745	2	0.00
08/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1704	2	1704	2	0.00
08/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1665	2	1665	2	0.00
08/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2477	3	2477	3	0.00
08/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2377	2	2377	2	0.00
08/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2426	2	2426	2	0.00
08/09/2017	R248 On 01-February-18			Bond Future	9.79	93.7501	9.7909	93.7501	170.00
08/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3688	4	3688	4	0.00
08/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3783	4	3783	4	0.00
08/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3735	4	3735	4	0.00
08/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2825	3	2825	3	0.00
08/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2748	3	2748	3	0.00
08/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2786	3	2786	3	0.00
08/09/2017	R248 On 03-May-18			Bond Future	9.85	91.0588	9.8468	91.0588	0.00
08/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5325	5	5325	5	0.00
08/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5277	5	5277	5	0.00
08/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5229	5	5229	5	0.00

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08/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3457	3	3457	3	0.00
08/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3492	4	3492	4	0.00
08/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3421	3	3421	3	0.00