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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	2025 On 02-November-17			Bond Future	128.71	128.7083	128.7083	128.7083	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
06/11/2017	2025 On 01-February-18			Bond Future	129.72	129.7325	129.7200	129.7325	1,070.00
06/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4180	4	4180	4	0.00
06/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4160	4	4160	4	0.00
06/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4170	4	4170	4	0.00
06/11/2017	2025 On 03-May-18			Bond Future	132.15	132.1624	132.1463	132.1624	0.00
06/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1064	1	1064	1	0.00
06/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1054	1	1054	1	0.00
06/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1074	1	1074	1	0.00
06/11/2017	2025 On 02-August-18			Bond Future	134.65	134.6645	134.6451	134.6645	0.00
06/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2015	2	2015	2	0.00
06/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2025	2	2025	2	0.00
06/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2005	2	2005	2	0.00
06/11/2017	2029 On 02-November-17			Bond Future	98.69	98.6880	98.6880	98.6880	0.00
06/11/2017	2029 On 01-February-18			Bond Future	100.49	100.5020	100.4927	100.5020	1,370.00
06/11/2017	2029 On 03-May-18			Bond Future	101.35	101.3664	101.3542	101.3664	0.00
06/11/2017	2029 On 02-August-18			Bond Future	103.30	103.3196	103.3049	103.3196	0.00
06/11/2017	2030 On 02-November-17			Bond Future	9.51	91.3807	9.5050	91.3807	0.00
06/11/2017	2030 On 01-February-18			Bond Future	9.83	87.3717	9.8348	87.3717	63,832.00
06/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3011	3	3011	3	0.00
06/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	2945	3	2945	3	0.00
06/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2878	3	2878	3	0.00
06/11/2017	2030 On 03-May-18			Bond Future	9.92	88.9983	9.9165	88.9983	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
06/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2644	3	2644	3	0.00
06/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2579	3	2579	3	0.00
06/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2708	3	2708	3	0.00
06/11/2017	2030 On 02-August-18			Bond Future	10.00	86.6836	9.9976	86.6836	0.00
06/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3305	3	3305	3	0.00
06/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3433	3	3433	3	0.00
06/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3369	3	3369	3	0.00
06/11/2017	2032 On 02-November-17			Bond Future	9.70	89.7550	9.6950	89.7550	0.00
06/11/2017	2032 On 01-February-18			Bond Future	10.03	89.5395	10.0330	89.5395	42,246.00
06/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	719	1	719	1	0.00
06/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	342	0	342	0	7,800.00
06/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	702	1	702	1	0.00
06/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	250	0	250	0	7,500.00
06/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	526	1	526	1	750.00
06/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	458	0	458	0	6,800.00
06/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	684	1	684	1	0.00
06/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6141	6	6141	6	0.00
06/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	3979	4	3979	4	0.00
06/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4591	5	4591	5	0.00
06/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4884	5	4884	5	0.00
06/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4032	4	4032	4	0.00
06/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3925	4	3925	4	0.00
06/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5496	6	5496	6	0.00
06/11/2017	2032 On 03-May-18			Bond Future	10.11	87.0494	10.1138	87.0494	0.00
06/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1611	2	1611	2	0.00
06/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1635	2	1635	2	0.00
06/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1659	2	1659	2	0.00
06/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4331	4	4331	4	0.00

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06/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4421	4	4421	4	0.00
06/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4376	4	4376	4	0.00
06/11/2017	2032 On 02-August-18			Bond Future	10.19	88.7035	10.1913	88.7035	0.00
06/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2053	2	2053	2	0.00
06/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2030	2	2030	2	0.00
06/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2006	2	2006	2	0.00
06/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5536	6	5536	6	0.00
06/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5581	6	5581	6	0.00
06/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5490	6	5490	6	0.00
06/11/2017	2033 On 02-November-17			Bond Future	102.82	102.8206	102.8206	102.8206	0.00
06/11/2017	2033 On 01-February-18			Bond Future	104.36	104.3701	104.3605	104.3701	5,283.00
06/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	5289	5	5289	5	0.00
06/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	5299	5	5299	5	0.00
06/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	5279	5	5279	5	0.00
06/11/2017	2033 On 03-May-18			Bond Future	105.22	105.2364	105.2240	105.2364	0.00
06/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	2466	2	2466	2	0.00
06/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	2476	2	2476	2	0.00
06/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	2486	2	2486	2	0.00
06/11/2017	2033 On 02-August-18			Bond Future	107.25	107.2642	107.2492	107.2642	0.00
06/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	2681	3	2681	3	0.00
06/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	2691	3	2691	3	0.00
06/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	2671	3	2671	3	0.00
06/11/2017	2037 On 02-November-17			Bond Future	9.93	90.1322	9.9250	90.1322	0.00
06/11/2017	2037 On 01-February-18			Bond Future	10.27	85.5036	10.2655	85.5036	52,960.00
06/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	909	1	909	1	0.00

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06/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	930	1	930	1	0.00
06/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	887	1	887	1	0.00
06/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4216	4	4216	4	0.00
06/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4329	4	4329	4	0.00
06/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4272	4	4272	4	0.00
06/11/2017	2037 On 03-May-18			Bond Future	10.35	87.0953	10.3467	87.0953	0.00
06/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1955	2	1955	2	0.00
06/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2010	2	2010	2	0.00
06/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1982	2	1982	2	0.00
06/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4697	5	4697	5	0.00
06/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4745	5	4745	5	0.00
06/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4649	5	4649	5	0.00
06/11/2017	2037 On 02-August-18			Bond Future	10.43	84.4941	10.4274	84.4941	0.00
06/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2439	2	2439	2	0.00
06/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2466	2	2466	2	0.00
06/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2494	3	2494	3	0.00
06/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5851	6	5851	6	0.00
06/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5947	6	5947	6	0.00
06/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5899	6	5899	6	0.00
06/11/2017	2038 On 02-November-17			Bond Future	126.08	126.0822	126.0822	126.0822	0.00
06/11/2017	2038 On 01-February-18			Bond Future	126.06	126.8907	126.0650	126.8907	18,785.00
06/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	10865	10	10865	10	0.00
06/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	10885	10	10885	10	0.00
06/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	10875	10	10875	10	0.00
06/11/2017	2038 On 03-May-18			Bond Future	128.42	129.2673	128.4228	129.2673	0.00
06/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	3847	3	3847	3	0.00
06/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	3867	3	3867	3	0.00
06/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	3857	3	3857	3	0.00

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06/11/2017	2038 On 02-August-18			Bond Future	130.84	131.7081	130.8444	131.7081	0.00
06/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	3686	3	3686	3	0.00
06/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	3696	3	3696	3	0.00
06/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	3706	3	3706	3	0.00
06/11/2017	2040 On 02-November-17			Bond Future	10.02	93.3724	10.0200	93.3724	0.00
06/11/2017	2040 On 01-February-18			Bond Future	10.36	88.4262	10.3613	88.4262	25,930.00
06/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	889	1	889	1	0.00
06/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	932	1	932	1	0.00
06/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	910	1	910	1	0.00
06/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4785	5	4785	5	0.00
06/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4723	5	4723	5	0.00
06/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4847	5	4847	5	0.00
06/11/2017	2040 On 03-May-18			Bond Future	10.44	90.0724	10.4430	90.0724	0.00
06/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2173	2	2173	2	0.00
06/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2204	2	2204	2	0.00
06/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2143	2	2143	2	0.00
06/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5161	5	5161	5	0.00
06/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5111	5	5111	5	0.00
06/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5060	5	5060	5	0.00
06/11/2017	2040 On 02-August-18			Bond Future	10.52	87.2773	10.5244	87.2773	0.00
06/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2703	3	2703	3	0.00
06/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2673	3	2673	3	0.00
06/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2643	3	2643	3	0.00
06/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6462	6	6462	6	0.00
06/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6513	7	6513	7	0.00
06/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6411	6	6411	6	0.00
06/11/2017	2044 On 02-November-17			Bond Future	10.04	90.5038	10.0350	90.5038	0.00
06/11/2017	2044 On 01-February-18			Bond Future	10.38	85.5723	10.3789	85.5723	17,728.00
06/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	911	1	911	1	0.00
06/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	933	1	933	1	0.00
06/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	955	1	955	1	0.00

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06/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4760	5	4760	5	0.00
06/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4885	5	4885	5	0.00
06/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4822	5	4822	5	0.00
06/11/2017	2044 On 03-May-18			Bond Future	10.46	87.1653	10.4580	87.1653	0.00
06/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2287	2	2287	2	0.00
06/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2256	2	2256	2	0.00
06/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2225	2	2225	2	0.00
06/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5096	5	5096	5	0.00
06/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5146	5	5146	5	0.00
06/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5045	5	5045	5	0.00
06/11/2017	2044 On 02-August-18			Bond Future	10.54	84.4403	10.5366	84.4403	0.00
06/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2711	3	2711	3	0.00
06/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2772	3	2772	3	0.00
06/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2741	3	2741	3	0.00
06/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6505	7	6505	7	0.00
06/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6454	6	6454	6	0.00
06/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6556	7	6556	7	0.00
06/11/2017	2046 On 02-November-17			Bond Future	121.91	121.9142	121.9142	121.9142	0.00
06/11/2017	2046 On 01-February-18			Bond Future	122.91	123.4117	122.9079	123.4117	21,197.00
06/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	9992	9	9992	9	0.00
06/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	10002	9	10002	9	0.00
06/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	10012	10	10012	10	0.00
06/11/2017	2046 On 03-May-18			Bond Future	123.61	124.1235	123.6073	124.1235	0.00
06/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	4333	4	4333	4	0.00
06/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	4343	4	4343	4	0.00
06/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	4323	4	4323	4	0.00
06/11/2017	2046 On 02-August-18			Bond Future	125.99	126.5153	125.9862	126.5153	0.00
06/11/2017	2046 On 02-August-18	128.78	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
06/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	2804	2	2804	2	0.00
06/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	2784	2	2784	2	0.00
06/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	2794	2	2794	2	0.00
06/11/2017	2050 On 02-November-17			Bond Future	129.07	129.0690	129.0690	129.0690	0.00
06/11/2017	2050 On 01-February-18			Bond Future	129.46	129.4740	129.4617	129.4740	22,879.00
06/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	10778	11	10778	11	0.00
06/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	10768	11	10768	11	0.00
06/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	10788	11	10788	11	0.00
06/11/2017	2050 On 03-May-18			Bond Future	131.88	131.8988	131.8833	131.8988	0.00
06/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	3747	4	3747	4	0.00
06/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	3727	4	3727	4	0.00
06/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	3737	4	3737	4	0.00
06/11/2017	2050 On 02-August-18			Bond Future	132.69	132.7072	132.6882	132.7072	0.00
06/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
06/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	4852	5	4852	5	0.00
06/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	4832	5	4832	5	0.00
06/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	4842	5	4842	5	0.00
06/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	AL37 On 01-February-18			Index Future	554.71	554.7570	554.7120	554.7570	0.00
06/11/2017	AL37 On 03-May-18			Index Future	565.03	565.0860	565.0290	565.0860	0.00
06/11/2017	AL37 On 02-August-18			Index Future	575.76	575.8250	575.7630	575.8250	0.00
06/11/2017	AL7T On 01-February-18			Index Future	629.78	629.6810	629.7810	629.6810	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
06/11/2017	AL7T On 03-May-18			Index Future	641.49	641.4060	641.4940	641.4060	0.00
06/11/2017	AL7T On 02-August-18			Index Future	653.68	653.5940	653.6810	653.5940	0.00
06/11/2017	ALBI On 01-February-18			Index Future	565.84	565.7480	565.8410	565.7480	774.00
06/11/2017	ALBI On 03-May-18			Index Future	576.37	576.2820	576.3650	576.2820	0.00
06/11/2017	ALBI On 02-August-18			Index Future	587.31	587.2330	587.3140	587.2330	0.00
06/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C303 On 28-February-33			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
06/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	EL28 On 02-November-17			Bond Future	126.38	126.3781	126.3781	126.3781	0.00
06/11/2017	EL28 On 01-February-18			Bond Future	128.69	128.7034	128.6939	128.7034	0.00
06/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3606	4	3606	4	0.00
06/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3616	4	3616	4	0.00
06/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3596	4	3596	4	0.00
06/11/2017	EL28 On 03-May-18			Bond Future	129.34	129.3546	129.3415	129.3546	0.00
06/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3839	4	3839	4	0.00
06/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3849	4	3849	4	0.00
06/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3859	4	3859	4	0.00
06/11/2017	EL28 On 02-August-18			Bond Future	131.83	131.8472	131.8309	131.8472	0.00
06/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
06/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3109	3	3109	3	0.00
06/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3119	3	3119	3	0.00
06/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3099	3	3099	3	0.00
06/11/2017	ES33 On 02-November-17			Bond Future	11.01	75.0560	11.0050	75.0560	0.00
06/11/2017	ES33 On 01-February-18			Bond Future	11.38	74.8992	11.3849	74.8992	9,466.00
06/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 01-February-18	11.01	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
06/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2168	2	2168	2	0.00
06/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2286	2	2286	2	0.00
06/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2227	2	2227	2	0.00
06/11/2017	ES33 On 03-May-18			Bond Future	11.51	72.5022	11.5065	72.5022	0.00
06/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1677	2	1677	2	0.00
06/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1734	2	1734	2	0.00
06/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1619	2	1619	2	0.00
06/11/2017	ES33 On 02-August-18			Bond Future	11.63	73.8799	11.6259	73.8799	0.00
06/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
06/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2615	3	2615	3	0.00
06/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2730	3	2730	3	0.00
06/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2673	3	2673	3	0.00
06/11/2017	ES42 On 02-November-17			Bond Future	11.23	77.6645	11.2300	77.6645	0.00
06/11/2017	ES42 On 01-February-18			Bond Future	11.61	77.3408	11.6108	77.3408	7,957.00
06/11/2017	ES42 On 03-May-18			Bond Future	11.73	74.5194	11.7339	74.5194	0.00
06/11/2017	ES42 On 02-August-18			Bond Future	11.85	75.9354	11.8527	75.9354	0.00
06/11/2017	GOVI On 01-February-18			GOVI	564.07	563.9750	564.0690	563.9750	795.00
06/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	169510	17	169510	17	0.00
06/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	169610	17	169610	17	0.00
06/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	169710	17	169710	17	0.00
06/11/2017	GOVI On 03-May-18			GOVI	574.56	574.4760	574.5600	574.4760	0.00
06/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	157200	16	157200	16	0.00
06/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	157300	16	157300	16	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
06/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	157100	16	157100	16	0.00
06/11/2017	GOVI On 02-August-18			GOVI	585.48	585.3930	585.4760	585.3930	0.00
06/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
06/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	202240	20	202240	20	0.00
06/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	202340	20	202340	20	0.00
06/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	202440	20	202440	20	0.00
06/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2017	IGOV On 01-February-18			Index Future	251.18	251.7450	251.1810	251.7450	872.00
06/11/2017	IGOV On 03-May-18			Index Future	255.88	256.4610	255.8800	256.4610	272.00
06/11/2017	IGOV On 02-August-18			Index Future	260.80	261.4020	260.8040	261.4020	0.00
06/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
06/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7130	99.7104	99.7130	0.00
06/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9222	99.9152	99.9222	0.00
06/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.16	100.1678	100.1558	100.1678	0.00
06/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
06/11/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	98.9972	98.9942	98.9972	0.00
06/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.6070	98.6019	98.6070	0.00
06/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.63	98.6381	98.6255	98.6381	0.00
06/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.13	99.1500	99.1300	99.1500	0.00
06/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.64	99.6584	99.6376	99.6584	0.00
06/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.16	100.1866	100.1598	100.1866	0.00
06/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.71	100.7359	100.7068	100.7359	0.00
06/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.62	97.6360	97.6228	97.6360	0.00
06/11/2017	IS05 On 16-March-21			Interest Rate Swap	96.97	97.0002	96.9739	97.0002	0.00
06/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.29	96.3360	96.2934	96.3360	0.00
06/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.59	96.6480	96.5892	96.6480	0.00
06/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.88	98.9493	98.8838	98.9493	51.00
06/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.14	99.2037	99.1375	99.2037	0.00
06/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.45	100.5101	100.4454	100.5101	0.00
06/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.74	102.8018	102.7383	102.8018	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
06/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.48	98.6069	98.4793	98.6069	0.00
06/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.61	95.7572	95.6075	95.7572	0.00
06/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.44	94.6152	94.4416	94.6152	0.00
06/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.62	96.8086	96.6151	96.8086	0.00
06/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.37	100.5727	100.3734	100.5727	0.00
06/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.04	99.2434	99.0425	99.2434	0.00
06/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.13	101.3233	101.1274	101.3233	0.00
06/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.82	105.0072	104.8187	105.0072	0.00
06/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
06/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.9400	7.3200	92.9400	0.00
06/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.9300	7.2500	92.9300	0.00
06/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.8900	7.2400	92.8900	0.00
06/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8600	7.1700	92.8600	0.00
06/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8100	7.1500	92.8100	2,500.00
06/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.7900	7.1400	92.7900	0.00
06/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.7400	7.0700	92.7400	0.00
06/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.6500	7.0100	92.6500	0.00
06/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.5900	7.0100	92.5900	0.00
06/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.5200	7.0300	92.5200	0.00
06/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.4300	7.0700	92.4300	0.00
06/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.3500	7.1300	92.3500	0.00
06/11/2017	R023 On 02-November-17			Bond Future	8.31	99.0711	8.3100	99.0711	0.00
06/11/2017	R023 On 01-February-18			Bond Future	8.66	99.7630	8.6558	99.7630	61,158.00
06/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	399	0	399	0	0.00
06/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	411	0	411	0	0.00
06/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	388	0	388	0	0.00
06/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1762	2	1762	2	0.00
06/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1733	2	1733	2	0.00
06/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1705	2	1705	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
06/11/2017	R023 On 03-May-18			Bond Future	8.72	97.6906	8.7242	97.6906	0.00
06/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	582	1	582	1	0.00
06/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	606	1	606	1	0.00
06/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	594	1	594	1	0.00
06/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2263	2	2263	2	0.00
06/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2289	2	2289	2	0.00
06/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2316	2	2316	2	0.00
06/11/2017	R035 On 02-November-17			Bond Future	9.85	93.6172	9.8500	93.6172	0.00
06/11/2017	R035 On 01-February-18			Bond Future	10.20	93.2607	10.2011	93.2607	47,336.00
06/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3491	3	3491	3	0.00
06/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3569	4	3569	4	0.00
06/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3413	3	3413	3	0.00
06/11/2017	R035 On 03-May-18			Bond Future	10.28	90.4967	10.2803	90.4967	0.00
06/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	2899	3	2899	3	0.00
06/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	2823	3	2823	3	0.00
06/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2747	3	2747	3	0.00
06/11/2017	R186 On 02-November-17			Bond Future	9.01	113.1009	9.0100	113.1009	0.00
06/11/2017	R186 On 01-February-18			Bond Future	9.35	108.1873	9.3453	108.1873	121,902.00
06/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
06/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	172	0	172	0	1,460.00
06/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	709	1	709	1	0.00
06/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	785	1	785	1	0.00
06/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1389	1	1389	1	0.00
06/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	747	1	747	1	0.00
06/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	392	0	392	0	0.00
06/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	728	1	728	1	0.00
06/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3139	3	3139	3	0.00
06/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2959	3	2959	3	6,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4177	4	4177	4	775.00
06/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1983	2	1983	2	775.00
06/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3048	3	3048	3	0.00
06/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3093	3	3093	3	0.00
06/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5599	6	5599	6	0.00
06/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10557	11	10557	11	0.00
06/11/2017	R186 On 03-May-18			Bond Future	9.43	110.2015	9.4255	110.2015	0.00
06/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1124	1	1124	1	0.00
06/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1105	1	1105	1	0.00
06/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1086	1	1086	1	0.00
06/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4225	4	4225	4	0.00
06/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4269	4	4269	4	0.00
06/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4181	4	4181	4	0.00
06/11/2017	R197 On 02-November-17			Bond Future	299.11	299.1136	299.1136	299.1136	0.00
06/11/2017	R197 On 01-February-18			Bond Future	297.59	297.6213	297.5915	297.6213	2,350.00
06/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	4069	4	4069	4	0.00
06/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	4079	4	4079	4	0.00
06/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	4089	4	4089	4	0.00
06/11/2017	R197 On 03-May-18			Bond Future	303.16	303.1958	303.1576	303.1958	0.00
06/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1292	1	1292	1	0.00
06/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1302	1	1302	1	0.00
06/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1282	1	1282	1	0.00
06/11/2017	R202 On 02-November-17			Bond Future	238.64	238.6400	238.6400	238.6400	0.00
06/11/2017	R202 On 01-February-18			Bond Future	237.79	239.3140	237.7947	239.3140	22,936.00
06/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	65	0	65	0	0.00
06/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	65	0	65	0	0.00
06/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	66	0	66	0	0.00
06/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	11341	10	11341	10	0.00

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06/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	11331	10	11331	10	0.00
06/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	11350	10	11350	10	0.00
06/11/2017	R202 On 03-May-18			Bond Future	242.24	243.7963	242.2425	243.7963	0.00
06/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1364	2	1364	2	0.00
06/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1362	2	1362	2	0.00
06/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1359	2	1359	2	0.00
06/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	6607	6	6607	6	0.00
06/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	6592	6	6592	6	0.00
06/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	6599	6	6599	6	0.00
06/11/2017	R204 On 02-November-17			Bond Future	7.30	103.7705	7.2950	103.7705	0.00
06/11/2017	R204 On 01-February-18			Bond Future	7.59	101.3694	7.5949	101.3694	41,951.00
06/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	2492	3	2492	3	0.00
06/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	2499	3	2499	3	0.00
06/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	2495	3	2495	3	0.00
06/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	2775	3	2775	3	0.00
06/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	2770	3	2770	3	0.00
06/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	2779	3	2779	3	0.00
06/11/2017	R204 On 03-May-18			Bond Future	7.63	103.2567	7.6313	103.2567	0.00
06/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	3865	4	3865	4	0.00
06/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	3868	4	3868	4	0.00
06/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	3863	4	3863	4	0.00
06/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	4193	4	4193	4	0.00
06/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	4190	4	4190	4	0.00
06/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	4187	4	4187	4	0.00
06/11/2017	R207 On 02-November-17			Bond Future	7.72	101.3297	7.7150	101.3297	0.00
06/11/2017	R207 On 01-February-18			Bond Future	8.05	99.0281	8.0459	99.0281	42,141.00
06/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	67	0	67	0	0.00
06/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	73	0	73	0	0.00
06/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	70	0	70	0	0.00
06/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	850	1	850	1	0.00
06/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	821	1	821	1	0.00
06/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	836	1	836	1	0.00
06/11/2017	R207 On 03-May-18			Bond Future	8.14	100.8717	8.1382	100.8717	0.00
06/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	117	0	117	0	0.00



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06/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	114	0	114	0	0.00
06/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	111	0	111	0	0.00
06/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	992	1	992	1	0.00
06/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1004	1	1004	1	0.00
06/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	980	1	980	1	0.00
06/11/2017	R208 On 02-November-17			Bond Future	7.96	97.1545	7.9600	97.1545	0.00
06/11/2017	R208 On 01-February-18			Bond Future	8.30	98.1641	8.3040	98.1641	34,887.00
06/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	131	0	131	0	0.00
06/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	136	0	136	0	0.00
06/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	126	0	126	0	0.00
06/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1392	1	1392	1	0.00
06/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1370	1	1370	1	0.00
06/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1348	1	1348	1	0.00
06/11/2017	R208 On 03-May-18			Bond Future	8.38	96.5905	8.3789	96.5905	0.00
06/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	195	0	195	0	0.00
06/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	206	0	206	0	0.00
06/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	200	0	200	0	0.00
06/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1669	2	1669	2	0.00
06/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1689	2	1689	2	0.00
06/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1708	2	1708	2	0.00
06/11/2017	R209 On 02-November-17			Bond Future	9.80	70.6480	9.8000	70.6480	0.00
06/11/2017	R209 On 01-February-18			Bond Future	10.13	70.2693	10.1296	70.2693	151,904.00
06/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	763	1	763	1	0.00
06/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	567	1	567	1	0.00
06/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1119	1	1119	1	0.00
06/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	781	1	781	1	0.00
06/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	800	1	800	1	0.00
06/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1715	2	1715	2	0.00
06/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1049	1	1049	1	0.00
06/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	271	0	271	0	220.00
06/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1425	1	1425	1	0.00
06/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	262	0	262	0	157.00
06/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1095	1	1095	1	0.00
06/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	470	0	470	0	739.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1143	1	1143	1	0.00
06/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2102	2	2102	2	0.00
06/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3385	3	3385	3	0.00
06/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1898	2	1898	2	3,000.00
06/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2811	3	2811	3	7,500.00
06/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5495	6	5495	6	0.00
06/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2648	3	2648	3	157.00
06/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4400	4	4400	4	0.00
06/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2729	3	2729	3	739.00
06/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2233	2	2233	2	7,500.00
06/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5556	6	5556	6	0.00
06/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1546	2	1546	2	739.00
06/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3432	3	3432	3	0.00
06/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2688	3	2688	3	220.00
06/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4028	4	4028	4	377.00
06/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3338	3	3338	3	0.00
06/11/2017	R209 On 03-May-18			Bond Future	10.20	68.4283	10.2011	68.4283	0.00
06/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1678	2	1678	2	0.00
06/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2064	2	2064	2	0.00
06/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1654	2	1654	2	0.00
06/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1702	2	1702	2	0.00
06/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3309	3	3309	3	5,000.00
06/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3914	4	3914	4	0.00
06/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3834	4	3834	4	0.00
06/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3874	4	3874	4	0.00
06/11/2017	R209 On 01-November-18			Bond Future	10.34	67.8976	10.3418	67.8976	0.00
06/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67015	67	67015	67	0.00
06/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67015	67	67015	67	0.00
06/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4509	5	4509	5	0.00
06/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2651	3	2651	3	0.00
06/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67015	67	67015	67	0.00
06/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1382	1	1382	1	435.00
06/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5113	5	5113	5	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3168	3	3168	3	435.00
06/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7778	8	7778	8	0.00
06/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 02-November-17			Bond Future	183.58	183.5816	183.5816	183.5816	0.00
06/11/2017	R210 On 01-February-18			Bond Future	186.94	186.9557	186.9381	186.9557	2,159.00
06/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5442	5	5442	5	0.00
06/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5432	5	5432	5	0.00
06/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5422	5	5422	5	0.00
06/11/2017	R210 On 03-May-18			Bond Future	188.01	188.0324	188.0097	188.0324	0.00
06/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3440	3	3440	3	0.00
06/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3430	3	3430	3	0.00
06/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3450	3	3450	3	0.00
06/11/2017	R212 On 02-November-17			Bond Future	150.20	150.1992	150.1992	150.1992	0.00
06/11/2017	R212 On 01-February-18			Bond Future	150.90	150.9153	150.9002	150.9153	4,869.00
06/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	3790	4	3790	4	0.00
06/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	3800	4	3800	4	0.00
06/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	3810	4	3810	4	0.00
06/11/2017	R212 On 03-May-18			Bond Future	153.72	153.7420	153.7227	153.7420	0.00
06/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
06/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	567	1	567	1	0.00
06/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	577	1	577	1	0.00
06/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	557	1	557	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
06/11/2017	R213 On 02-November-17			Bond Future	9.60	82.0176	9.5950	82.0176	0.00
06/11/2017	R213 On 01-February-18			Bond Future	9.93	81.8618	9.9269	81.8618	58,189.00
06/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	594	1	594	1	0.00
06/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	579	1	579	1	0.00
06/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	564	1	564	1	0.00
06/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3776	4	3776	4	0.00
06/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3826	4	3826	4	0.00
06/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3727	4	3727	4	0.00
06/11/2017	R213 On 03-May-18			Bond Future	10.00	79.8364	10.0021	79.8364	0.00
06/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1397	1	1397	1	0.00
06/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1419	1	1419	1	0.00
06/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1441	1	1441	1	0.00
06/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4051	4	4051	4	0.00
06/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4133	4	4133	4	0.00
06/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4092	4	4092	4	0.00
06/11/2017	R214 On 02-November-17			Bond Future	9.93	70.2679	9.9300	70.2679	0.00
06/11/2017	R214 On 01-February-18			Bond Future	10.27	69.7957	10.2671	69.7957	50,369.00
06/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	772	1	772	1	0.00
06/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	809	1	809	1	0.00
06/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	790	1	790	1	0.00
06/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3665	4	3665	4	0.00
06/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3616	4	3616	4	0.00
06/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3715	4	3715	4	0.00
06/11/2017	R214 On 03-May-18			Bond Future	10.34	67.7992	10.3373	67.7992	0.00
06/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1735	2	1735	2	0.00
06/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1760	2	1760	2	0.00
06/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1711	2	1711	2	0.00
06/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4086	4	4086	4	0.00
06/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4043	4	4043	4	0.00
06/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4001	4	4001	4	0.00
06/11/2017	R248 On 02-November-17			Bond Future	9.99	89.8527	9.9900	89.8527	0.00
06/11/2017	R248 On 01-February-18			Bond Future	10.33	89.3141	10.3296	89.3141	103,662.00
06/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1048	1	1048	1	0.00
06/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1096	1	1096	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
06/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1072	1	1072	1	0.00
06/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4706	5	4706	5	0.00
06/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4582	5	4582	5	0.00
06/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4644	5	4644	5	0.00
06/11/2017	R248 On 03-May-18			Bond Future	10.40	86.5400	10.4023	86.5400	0.00
06/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2392	2	2392	2	0.00
06/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2360	2	2360	2	0.00
06/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2328	2	2328	2	0.00
06/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5148	5	5148	5	0.00
06/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5200	5	5200	5	0.00
06/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5097	5	5097	5	0.00