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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
07/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	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
07/11/2017	2025 On 01-February-18			Bond Future	129.62	129.7200	129.6196	129.7200	1,070.00
07/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4280	4	4280	4	0.00
07/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4260	4	4260	4	0.00
07/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4270	4	4270	4	0.00
07/11/2017	2025 On 03-May-18			Bond Future	132.04	132.1463	132.0449	132.1463	0.00
07/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1165	1	1165	1	0.00
07/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1155	1	1155	1	0.00
07/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1175	1	1175	1	0.00
07/11/2017	2025 On 02-August-18			Bond Future	134.54	134.6451	134.5417	134.6451	0.00
07/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2118	2	2118	2	0.00
07/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2128	2	2128	2	0.00
07/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2108	2	2108	2	0.00
07/11/2017	2029 On 02-November-17			Bond Future	98.69	98.6880	98.6880	98.6880	0.00
07/11/2017	2029 On 01-February-18			Bond Future	100.18	100.4927	100.1786	100.4927	1,370.00
07/11/2017	2029 On 03-May-18			Bond Future	101.03	101.3542	101.0350	101.3542	0.00
07/11/2017	2029 On 02-August-18			Bond Future	102.98	103.3049	102.9795	103.3049	0.00
07/11/2017	2030 On 02-November-17			Bond Future	9.51	91.3807	9.5050	91.3807	0.00
07/11/2017	2030 On 01-February-18			Bond Future	9.74	87.3775	9.7409	87.3775	63,832.00
07/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	2414	3	2414	3	0.00
07/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	2348	3	2348	3	0.00
07/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2281	3	2281	3	0.00
07/11/2017	2030 On 03-May-18			Bond Future	9.82	89.0022	9.8190	89.0022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2035	3	2035	3	0.00
07/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	1970	3	1970	3	0.00
07/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2099	3	2099	3	0.00
07/11/2017	2030 On 02-August-18			Bond Future	9.90	86.6870	9.8964	86.6870	0.00
07/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	2684	3	2684	3	0.00
07/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	2813	3	2813	3	0.00
07/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	2748	3	2748	3	0.00
07/11/2017	2032 On 02-November-17			Bond Future	9.70	89.7550	9.6950	89.7550	0.00
07/11/2017	2032 On 01-February-18			Bond Future	9.94	89.5807	9.9392	89.5807	42,246.00
07/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	890	1	890	1	0.00
07/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	438	0	438	0	7,800.00
07/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	869	1	869	1	0.00
07/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	325	0	325	0	7,500.00
07/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	848	1	848	1	0.00
07/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	661	1	661	1	750.00
07/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	579	0	579	0	6,800.00
07/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	5580	6	5580	6	0.00
07/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	3510	4	3510	4	0.00
07/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4089	5	4089	5	0.00
07/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4369	5	4369	5	0.00
07/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	3560	4	3560	4	0.00
07/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3459	4	3459	4	0.00
07/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	4956	5	4956	5	0.00
07/11/2017	2032 On 03-May-18			Bond Future	10.02	87.0895	10.0166	87.0895	0.00
07/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1847	2	1847	2	0.00
07/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1874	2	1874	2	0.00
07/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1901	2	1901	2	0.00
07/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	3924	4	3924	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4009	4	4009	4	0.00
07/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	3967	4	3967	4	0.00
07/11/2017	2032 On 02-August-18			Bond Future	10.09	88.7439	10.0907	88.7439	0.00
07/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2299	2	2299	2	0.00
07/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2273	2	2273	2	0.00
07/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2247	2	2247	2	0.00
07/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5118	6	5118	6	0.00
07/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5161	6	5161	6	0.00
07/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5075	5	5075	5	0.00
07/11/2017	2033 On 02-November-17			Bond Future	102.82	102.8206	102.8206	102.8206	0.00
07/11/2017	2033 On 01-February-18			Bond Future	103.94	104.3605	103.9435	104.3605	5,283.00
07/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	5707	5	5707	5	0.00
07/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	5717	5	5717	5	0.00
07/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	5697	5	5697	5	0.00
07/11/2017	2033 On 03-May-18			Bond Future	104.80	105.2240	104.7999	105.2240	0.00
07/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	2890	2	2890	2	0.00
07/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	2900	2	2900	2	0.00
07/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	2910	2	2910	2	0.00
07/11/2017	2033 On 02-August-18			Bond Future	106.82	107.2492	106.8168	107.2492	0.00
07/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	3113	3	3113	3	0.00
07/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	3123	3	3123	3	0.00
07/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	3103	3	3103	3	0.00
07/11/2017	2037 On 02-November-17			Bond Future	9.93	90.1322	9.9250	90.1322	0.00
07/11/2017	2037 On 01-February-18			Bond Future	10.17	85.5103	10.1667	85.5103	52,960.00
07/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	1119	1	1119	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	1144	1	1144	1	0.00
07/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	1094	1	1094	1	0.00
07/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	3701	4	3701	4	0.00
07/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	3807	4	3807	4	0.00
07/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	3754	4	3754	4	0.00
07/11/2017	2037 On 03-May-18			Bond Future	10.24	87.1002	10.2445	87.1002	0.00
07/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2241	2	2241	2	0.00
07/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2302	2	2302	2	0.00
07/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2272	2	2272	2	0.00
07/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4243	5	4243	5	0.00
07/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4289	5	4289	5	0.00
07/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4198	5	4198	5	0.00
07/11/2017	2037 On 02-August-18			Bond Future	10.32	84.4986	10.3218	84.4986	0.00
07/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2733	2	2733	2	0.00
07/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2763	2	2763	2	0.00
07/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2793	2	2793	2	0.00
07/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5393	6	5393	6	0.00
07/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5485	6	5485	6	0.00
07/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5439	6	5439	6	0.00
07/11/2017	2038 On 02-November-17			Bond Future	126.08	126.0822	126.0822	126.0822	0.00
07/11/2017	2038 On 01-February-18			Bond Future	125.24	126.0650	125.2446	126.0650	18,785.00
07/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	11685	11	11685	11	0.00
07/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	11705	11	11705	11	0.00
07/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	11695	11	11695	11	0.00
07/11/2017	2038 On 03-May-18			Bond Future	127.59	128.4228	127.5880	128.4228	0.00
07/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	4682	4	4682	4	0.00
07/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	4702	4	4702	4	0.00
07/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	4692	4	4692	4	0.00

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07/11/2017	2038 On 02-August-18			Bond Future	129.99	130.8444	129.9935	130.8444	0.00
07/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4536	4	4536	4	0.00
07/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4546	4	4546	4	0.00
07/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4556	4	4556	4	0.00
07/11/2017	2040 On 02-November-17			Bond Future	10.02	93.3724	10.0200	93.3724	0.00
07/11/2017	2040 On 01-February-18			Bond Future	10.26	88.4334	10.2625	88.4334	25,930.00
07/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	1097	1	1097	1	0.00
07/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	1147	1	1147	1	0.00
07/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	1122	1	1122	1	0.00
07/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4223	5	4223	5	0.00
07/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4165	5	4165	5	0.00
07/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4282	5	4282	5	0.00
07/11/2017	2040 On 03-May-18			Bond Future	10.34	90.0776	10.3409	90.0776	0.00
07/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2481	2	2481	2	0.00
07/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2515	2	2515	2	0.00
07/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2448	2	2448	2	0.00
07/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	4678	5	4678	5	0.00
07/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	4630	5	4630	5	0.00
07/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	4582	5	4582	5	0.00
07/11/2017	2040 On 02-August-18			Bond Future	10.42	87.2823	10.4188	87.2823	0.00
07/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	3019	3	3019	3	0.00
07/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2987	3	2987	3	0.00
07/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2954	3	2954	3	0.00
07/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	5973	6	5973	6	0.00
07/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6021	7	6021	7	0.00
07/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	5924	6	5924	6	0.00
07/11/2017	2044 On 02-November-17			Bond Future	10.04	90.5038	10.0350	90.5038	0.00
07/11/2017	2044 On 01-February-18			Bond Future	10.28	85.5794	10.2802	85.5794	17,728.00
07/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	1122	1	1122	1	0.00
07/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	1148	1	1148	1	0.00
07/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	1173	1	1173	1	0.00

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07/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4200	5	4200	5	0.00
07/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4318	5	4318	5	0.00
07/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4259	5	4259	5	0.00
07/11/2017	2044 On 03-May-18			Bond Future	10.36	87.1705	10.3560	87.1705	0.00
07/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2605	2	2605	2	0.00
07/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2571	2	2571	2	0.00
07/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2537	2	2537	2	0.00
07/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	4618	5	4618	5	0.00
07/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	4666	5	4666	5	0.00
07/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	4570	5	4570	5	0.00
07/11/2017	2044 On 02-August-18			Bond Future	10.43	84.4451	10.4312	84.4451	0.00
07/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	3027	3	3027	3	0.00
07/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	3093	3	3093	3	0.00
07/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	3060	3	3060	3	0.00
07/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6016	7	6016	7	0.00
07/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	5967	6	5967	6	0.00
07/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6065	7	6065	7	0.00
07/11/2017	2046 On 02-November-17			Bond Future	121.91	121.9142	121.9142	121.9142	0.00
07/11/2017	2046 On 01-February-18			Bond Future	122.41	122.9079	122.4060	122.9079	21,197.00
07/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	10494	10	10494	10	0.00
07/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	10504	10	10504	10	0.00
07/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	10514	10	10514	10	0.00
07/11/2017	2046 On 03-May-18			Bond Future	123.10	123.6073	123.0964	123.6073	0.00
07/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	4844	4	4844	4	0.00
07/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	4854	4	4854	4	0.00
07/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	4834	4	4834	4	0.00
07/11/2017	2046 On 02-August-18			Bond Future	125.47	125.9862	125.4657	125.9862	0.00
07/11/2017	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
07/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	3324	3	3324	3	0.00
07/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	3304	3	3304	3	0.00
07/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	3314	3	3314	3	0.00
07/11/2017	2050 On 02-November-17			Bond Future	129.07	129.0690	129.0690	129.0690	0.00
07/11/2017	2050 On 01-February-18			Bond Future	128.02	129.4617	128.0177	129.4617	22,879.00
07/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	12222	11	12222	11	0.00
07/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	12212	11	12212	11	0.00
07/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	12232	11	12232	11	0.00
07/11/2017	2050 On 03-May-18			Bond Future	130.41	131.8833	130.4132	131.8833	0.00
07/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	5217	4	5217	4	0.00
07/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	5197	4	5197	4	0.00
07/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	5207	4	5207	4	0.00
07/11/2017	2050 On 02-August-18			Bond Future	131.19	132.6882	131.1897	132.6882	0.00
07/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
07/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	6350	5	6350	5	0.00
07/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	6330	5	6330	5	0.00
07/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	6340	5	6340	5	0.00
07/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	AL37 On 01-February-18			Index Future	556.59	554.7120	556.5860	554.7120	0.00
07/11/2017	AL37 On 03-May-18			Index Future	566.94	565.0290	566.9420	565.0290	0.00
07/11/2017	AL37 On 02-August-18			Index Future	577.71	575.7630	577.7130	575.7630	0.00
07/11/2017	AL7T On 01-February-18			Index Future	633.06	629.7810	633.0630	629.7810	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	AL7T On 03-May-18			Index Future	644.84	641.4940	644.8420	641.4940	0.00
07/11/2017	AL7T On 02-August-18			Index Future	657.09	653.6810	657.0930	653.6810	0.00
07/11/2017	ALBI On 01-February-18			Index Future	569.58	565.8410	569.5830	565.8410	774.00
07/11/2017	ALBI On 03-May-18			Index Future	580.18	576.3650	580.1800	576.3650	0.00
07/11/2017	ALBI On 02-August-18			Index Future	591.20	587.3140	591.2030	587.3140	0.00
07/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	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
07/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	EL28 On 02-November-17			Bond Future	126.38	126.3781	126.3781	126.3781	0.00
07/11/2017	EL28 On 01-February-18			Bond Future	128.68	128.6939	128.6832	128.6939	0.00
07/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3617	4	3617	4	0.00
07/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3627	4	3627	4	0.00
07/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3607	4	3607	4	0.00
07/11/2017	EL28 On 03-May-18			Bond Future	129.33	129.3415	129.3315	129.3415	0.00
07/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3849	4	3849	4	0.00
07/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3859	4	3859	4	0.00
07/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3869	4	3869	4	0.00
07/11/2017	EL28 On 02-August-18			Bond Future	131.82	131.8309	131.8207	131.8309	0.00
07/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
07/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3119	3	3119	3	0.00
07/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3129	3	3129	3	0.00
07/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3109	3	3109	3	0.00
07/11/2017	ES33 On 02-November-17			Bond Future	11.01	75.0560	11.0050	75.0560	0.00
07/11/2017	ES33 On 01-February-18			Bond Future	11.29	74.9073	11.2853	74.9073	9,466.00
07/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
07/11/2017	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
07/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1601	2	1601	2	0.00
07/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1719	2	1719	2	0.00
07/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1660	2	1660	2	0.00
07/11/2017	ES33 On 03-May-18			Bond Future	11.40	72.5088	11.4032	72.5088	0.00
07/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1099	2	1099	2	0.00
07/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1156	2	1156	2	0.00
07/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1041	2	1041	2	0.00
07/11/2017	ES33 On 02-August-18			Bond Future	11.52	73.8862	11.5188	73.8862	0.00
07/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
07/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2026	3	2026	3	0.00
07/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2141	3	2141	3	0.00
07/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2084	3	2084	3	0.00
07/11/2017	ES42 On 02-November-17			Bond Future	11.23	77.6645	11.2300	77.6645	0.00
07/11/2017	ES42 On 01-February-18			Bond Future	11.51	77.3494	11.5112	77.3494	7,957.00
07/11/2017	ES42 On 03-May-18			Bond Future	11.63	74.5265	11.6304	74.5265	0.00
07/11/2017	ES42 On 02-August-18			Bond Future	11.75	75.9422	11.7454	75.9422	0.00
07/11/2017	GOVI On 01-February-18			GOVI	567.82	564.0690	567.8180	564.0690	795.00
07/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	132020	17	132020	17	0.00
07/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	132120	17	132120	17	0.00
07/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	132220	17	132220	17	0.00
07/11/2017	GOVI On 03-May-18			GOVI	578.38	574.5600	578.3820	574.5600	0.00
07/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	118980	16	118980	16	0.00
07/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	119080	16	119080	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
07/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	118880	16	118880	16	0.00
07/11/2017	GOVI On 02-August-18			GOVI	589.37	585.4760	589.3700	585.4760	0.00
07/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
07/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	163300	20	163300	20	0.00
07/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	163400	20	163400	20	0.00
07/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	163500	20	163500	20	0.00
07/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2017	IGOV On 01-February-18			Index Future	250.48	251.1810	250.4820	251.1810	872.00
07/11/2017	IGOV On 03-May-18			Index Future	255.17	255.8800	255.1690	255.8800	272.00
07/11/2017	IGOV On 02-August-18			Index Future	260.08	260.8040	260.0800	260.8040	0.00
07/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
07/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7104	99.7105	99.7104	0.00
07/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9152	99.9048	99.9152	0.00
07/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.13	100.1558	100.1309	100.1558	0.00
07/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
07/11/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	98.9942	98.9942	98.9942	0.00
07/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.6019	98.5920	98.6019	0.00
07/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.60	98.6255	98.6004	98.6255	0.00
07/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.09	99.1300	99.0900	99.1300	0.00
07/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.57	99.6376	99.5725	99.6376	0.00
07/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.07	100.1598	100.0702	100.1598	0.00
07/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.58	100.7068	100.5847	100.7068	0.00
07/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.35	97.6228	97.3540	97.6228	0.00
07/11/2017	IS05 On 16-March-21			Interest Rate Swap	96.68	96.9739	96.6801	96.9739	0.00
07/11/2017	IS05 On 15-June-21			Interest Rate Swap	95.98	96.2934	95.9753	96.2934	0.00
07/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.25	96.5892	96.2478	96.5892	0.00
07/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.52	98.8838	98.5248	98.8838	51.00
07/11/2017	IS05 On 15-March-22			Interest Rate Swap	98.76	99.1375	98.7612	99.1375	0.00
07/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.05	100.4454	100.0527	100.4454	0.00
07/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.33	102.7383	102.3328	102.7383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	IS10 On 17-December-25			Interest Rate Swap	97.79	98.4793	97.7915	98.4793	0.00
07/11/2017	IS10 On 16-March-26			Interest Rate Swap	94.90	95.6075	94.8953	95.6075	0.00
07/11/2017	IS10 On 15-June-26			Interest Rate Swap	93.71	94.4416	93.7116	94.4416	0.00
07/11/2017	IS10 On 21-September-26			Interest Rate Swap	95.88	96.6151	95.8767	96.6151	0.00
07/11/2017	IS10 On 21-December-26			Interest Rate Swap	99.63	100.3734	99.6292	100.3734	0.00
07/11/2017	IS10 On 15-March-27			Interest Rate Swap	98.27	99.0425	98.2686	99.0425	0.00
07/11/2017	IS10 On 21-June-27			Interest Rate Swap	100.33	101.1274	100.3328	101.1274	0.00
07/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.02	104.8187	104.0150	104.8187	0.00
07/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
07/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
07/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
07/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
07/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
07/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
07/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
07/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
07/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
07/11/2017	R023 On 02-November-17			Bond Future	8.31	99.0711	8.3100	99.0711	0.00
07/11/2017	R023 On 01-February-18			Bond Future	8.56	99.7457	8.5598	99.7457	61,158.00
07/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	513	0	513	0	0.00
07/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	527	0	527	0	0.00
07/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	499	0	499	0	0.00
07/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1494	2	1494	2	0.00
07/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1468	2	1468	2	0.00
07/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1442	2	1442	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	R023 On 03-May-18			Bond Future	8.62	97.6708	8.6219	97.6708	0.00
07/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	703	1	703	1	0.00
07/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	730	1	730	1	0.00
07/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	716	1	716	1	0.00
07/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	1999	2	1999	2	0.00
07/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2024	2	2024	2	0.00
07/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2049	2	2049	2	0.00
07/11/2017	R035 On 02-November-17			Bond Future	9.85	93.6172	9.8500	93.6172	0.00
07/11/2017	R035 On 01-February-18			Bond Future	10.10	93.2679	10.1021	93.2679	48,547.00
07/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	2759	3	2759	3	0.00
07/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	2837	4	2837	4	0.00
07/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	2681	3	2681	3	0.00
07/11/2017	R035 On 03-May-18			Bond Future	10.18	90.5021	10.1779	90.5021	0.00
07/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	2152	3	2152	3	0.00
07/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	2076	3	2076	3	0.00
07/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2000	3	2000	3	0.00
07/11/2017	R186 On 02-November-17			Bond Future	9.01	113.1009	9.0100	113.1009	0.00
07/11/2017	R186 On 01-February-18			Bond Future	9.25	108.1932	9.2507	108.1932	121,025.00
07/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	8	0	8	0	1,460.00
07/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	230	0	230	0	1,460.00
07/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	883	1	883	1	0.00
07/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	972	1	972	1	0.00
07/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1662	1	1662	1	0.00
07/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	927	1	927	1	0.00
07/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	504	0	504	0	0.00
07/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	905	1	905	1	0.00
07/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	2723	3	2723	3	0.00
07/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2557	3	2557	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
07/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	3699	4	3699	4	775.00
07/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1666	2	1666	2	775.00
07/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	2639	3	2639	3	0.00
07/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	2681	3	2681	3	0.00
07/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5068	6	5068	6	0.00
07/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	9970	11	9970	11	0.00
07/11/2017	R186 On 03-May-18			Bond Future	9.33	110.2051	9.3265	110.2051	0.00
07/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1316	1	1316	1	0.00
07/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1294	1	1294	1	0.00
07/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1273	1	1273	1	0.00
07/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	3813	4	3813	4	0.00
07/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	3854	4	3854	4	0.00
07/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	3771	4	3771	4	0.00
07/11/2017	R197 On 02-November-17			Bond Future	299.11	299.1136	299.1136	299.1136	0.00
07/11/2017	R197 On 01-February-18			Bond Future	297.09	297.5915	297.0889	297.5915	2,350.00
07/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	4571	4	4571	4	0.00
07/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	4581	4	4581	4	0.00
07/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	4591	4	4591	4	0.00
07/11/2017	R197 On 03-May-18			Bond Future	302.65	303.1576	302.6477	303.1576	0.00
07/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1802	1	1802	1	0.00
07/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1812	1	1812	1	0.00
07/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1792	1	1792	1	0.00
07/11/2017	R202 On 02-November-17			Bond Future	238.64	238.6400	238.6400	238.6400	0.00
07/11/2017	R202 On 01-February-18			Bond Future	237.77	237.7947	237.7704	237.7947	22,922.00
07/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	62	0	62	0	0.00
07/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	62	0	62	0	0.00
07/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	63	0	63	0	0.00
07/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	11362	11	11362	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	11352	11	11352	11	0.00
07/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	11372	11	11372	11	0.00
07/11/2017	R202 On 03-May-18			Bond Future	242.22	242.2425	242.2194	242.2425	0.00
07/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1350	1	1350	1	0.00
07/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1348	1	1348	1	0.00
07/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1345	1	1345	1	0.00
07/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	6616	7	6616	7	0.00
07/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	6601	7	6601	7	0.00
07/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	6608	7	6608	7	0.00
07/11/2017	R204 On 02-November-17			Bond Future	7.30	103.7705	7.2950	103.7705	0.00
07/11/2017	R204 On 01-February-18			Bond Future	7.52	101.3540	7.5243	101.3540	41,951.00
07/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	2506	2	2506	2	0.00
07/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	2513	2	2513	2	0.00
07/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	2510	2	2510	2	0.00
07/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	2730	3	2730	3	0.00
07/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	2725	3	2725	3	0.00
07/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	2734	3	2734	3	0.00
07/11/2017	R204 On 03-May-18			Bond Future	7.53	103.2387	7.5301	103.2387	0.00
07/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	3885	4	3885	4	0.00
07/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	3888	4	3888	4	0.00
07/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	3882	4	3882	4	0.00
07/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	4152	4	4152	4	0.00
07/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	4149	4	4149	4	0.00
07/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	4146	4	4146	4	0.00
07/11/2017	R207 On 02-November-17			Bond Future	7.72	101.3297	7.7150	101.3297	0.00
07/11/2017	R207 On 01-February-18			Bond Future	7.94	99.0298	7.9433	99.0298	42,141.00
07/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	100	0	100	0	0.00
07/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	108	0	108	0	0.00
07/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	104	0	104	0	0.00
07/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	704	1	704	1	0.00
07/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	677	1	677	1	0.00
07/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	690	1	690	1	0.00
07/11/2017	R207 On 03-May-18			Bond Future	8.02	100.8713	8.0188	100.8713	0.00
07/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	159	0	159	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	154	0	154	0	0.00
07/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	150	0	150	0	0.00
07/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	849	1	849	1	0.00
07/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	860	1	860	1	0.00
07/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	837	1	837	1	0.00
07/11/2017	R208 On 02-November-17			Bond Future	7.96	97.1545	7.9600	97.1545	0.00
07/11/2017	R208 On 01-February-18			Bond Future	8.21	98.1522	8.2056	98.1522	34,887.00
07/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	183	0	183	0	0.00
07/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	190	0	190	0	0.00
07/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	177	0	177	0	0.00
07/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1181	1	1181	1	0.00
07/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1161	1	1161	1	0.00
07/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1141	1	1141	1	0.00
07/11/2017	R208 On 03-May-18			Bond Future	8.27	96.5763	8.2707	96.5763	0.00
07/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	253	0	253	0	0.00
07/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	266	0	266	0	0.00
07/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	259	0	259	0	0.00
07/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1462	2	1462	2	0.00
07/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1481	2	1481	2	0.00
07/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1499	2	1499	2	0.00
07/11/2017	R209 On 02-November-17			Bond Future	9.80	70.6480	9.8000	70.6480	0.00
07/11/2017	R209 On 01-February-18			Bond Future	10.03	70.2745	10.0311	70.2745	151,904.00
07/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	944	1	944	1	0.00
07/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	712	1	712	1	0.00
07/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1355	1	1355	1	0.00
07/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	965	1	965	1	0.00
07/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	987	1	987	1	0.00
07/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	2025	2	2025	2	0.00
07/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1276	1	1276	1	0.00
07/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	353	0	353	0	220.00
07/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1702	1	1702	1	0.00
07/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	342	0	342	0	157.00
07/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1328	1	1328	1	0.00
07/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	597	0	597	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
07/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1382	1	1382	1	0.00
07/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2452	2	2452	2	0.00
07/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	2956	3	2956	3	0.00
07/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1596	2	1596	2	3,000.00
07/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2424	3	2424	3	7,500.00
07/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	4964	5	4964	5	0.00
07/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2274	3	2274	3	157.00
07/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	3914	4	3914	4	0.00
07/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2348	3	2348	3	739.00
07/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	1897	2	1897	2	7,500.00
07/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5023	6	5023	6	0.00
07/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1283	2	1283	2	739.00
07/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3000	3	3000	3	0.00
07/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2311	3	2311	3	220.00
07/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	3561	4	3561	4	377.00
07/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	2913	3	2913	3	0.00
07/11/2017	R209 On 03-May-18			Bond Future	10.10	68.4320	10.0995	68.4320	0.00
07/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1925	2	1925	2	0.00
07/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2346	2	2346	2	0.00
07/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1898	2	1898	2	0.00
07/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1951	2	1951	2	0.00
07/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	2966	3	2966	3	5,000.00
07/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3534	4	3534	4	0.00
07/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3459	4	3459	4	0.00
07/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3496	4	3496	4	0.00
07/11/2017	R209 On 01-November-18			Bond Future	10.23	67.9030	10.2338	67.9030	0.00
07/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67664	67	67664	67	0.00
07/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67664	67	67664	67	0.00
07/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4891	5	4891	5	0.00
07/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2929	3	2929	3	0.00
07/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67664	67	67664	67	0.00
07/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1560	1	1560	1	435.00
07/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	4742	5	4742	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
07/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	2901	3	2901	3	435.00
07/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7307	8	7307	8	0.00
07/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 02-November-17			Bond Future	183.58	183.5816	183.5816	183.5816	0.00
07/11/2017	R210 On 01-February-18			Bond Future	186.92	186.9381	186.9189	186.9381	2,159.00
07/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5461	5	5461	5	0.00
07/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5451	5	5451	5	0.00
07/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5441	5	5441	5	0.00
07/11/2017	R210 On 03-May-18			Bond Future	187.99	188.0097	187.9913	188.0097	0.00
07/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3459	3	3459	3	0.00
07/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3449	3	3449	3	0.00
07/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3469	3	3469	3	0.00
07/11/2017	R212 On 02-November-17			Bond Future	150.20	150.1992	150.1992	150.1992	0.00
07/11/2017	R212 On 01-February-18			Bond Future	150.76	150.9002	150.7635	150.9002	4,869.00
07/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	3927	4	3927	4	0.00
07/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	3937	4	3937	4	0.00
07/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	3947	4	3947	4	0.00
07/11/2017	R212 On 03-May-18			Bond Future	153.58	153.7227	153.5843	153.7227	0.00
07/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
07/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	706	1	706	1	0.00
07/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	716	1	716	1	0.00
07/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	696	1	696	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	R213 On 02-November-17			Bond Future	9.60	82.0176	9.5950	82.0176	0.00
07/11/2017	R213 On 01-February-18			Bond Future	9.83	81.8993	9.8331	81.8993	58,189.00
07/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	739	1	739	1	0.00
07/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	721	1	721	1	0.00
07/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	704	1	704	1	0.00
07/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3340	4	3340	4	0.00
07/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3387	4	3387	4	0.00
07/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3293	4	3293	4	0.00
07/11/2017	R213 On 03-May-18			Bond Future	9.91	79.8728	9.9050	79.8728	0.00
07/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1606	1	1606	1	0.00
07/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1630	1	1630	1	0.00
07/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1654	1	1654	1	0.00
07/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	3674	4	3674	4	0.00
07/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	3752	4	3752	4	0.00
07/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	3713	4	3713	4	0.00
07/11/2017	R214 On 02-November-17			Bond Future	9.93	70.2679	9.9300	70.2679	0.00
07/11/2017	R214 On 01-February-18			Bond Future	10.17	69.8012	10.1685	69.8012	50,369.00
07/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	952	1	952	1	0.00
07/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	997	1	997	1	0.00
07/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	974	1	974	1	0.00
07/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3218	4	3218	4	0.00
07/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3172	4	3172	4	0.00
07/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3264	4	3264	4	0.00
07/11/2017	R214 On 03-May-18			Bond Future	10.24	67.8033	10.2356	67.8033	0.00
07/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1989	2	1989	2	0.00
07/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	2016	2	2016	2	0.00
07/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1962	2	1962	2	0.00
07/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	3693	4	3693	4	0.00
07/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	3653	4	3653	4	0.00
07/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3614	4	3614	4	0.00
07/11/2017	R248 On 02-November-17			Bond Future	9.99	89.8527	9.9900	89.8527	0.00
07/11/2017	R248 On 01-February-18			Bond Future	10.23	89.2799	10.2308	89.2799	103,556.00
07/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1283	1	1283	1	0.00
07/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1339	1	1339	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1311	1	1311	1	0.00
07/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4143	5	4143	5	0.00
07/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4027	5	4027	5	0.00
07/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4085	5	4085	5	0.00
07/11/2017	R248 On 03-May-18			Bond Future	10.30	86.5033	10.3004	86.5033	0.00
07/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2723	2	2723	2	0.00
07/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2688	2	2688	2	0.00
07/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2653	2	2653	2	0.00
07/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	4663	5	4663	5	0.00
07/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	4711	5	4711	5	0.00
07/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	4614	5	4614	5	0.00