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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2017	2025 On 02-February-17			Bond Future	126.91	126.9051	126.9054	126.9051	3,231.00
09/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3085	3	3085	3	0.00
09/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3095	3	3095	3	0.00
09/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3105	3	3105	3	0.00
09/01/2017	2025 On 04-May-17			Bond Future	129.35	129.3545	129.3531	129.3545	0.00
09/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3217	3	3217	3	0.00
09/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3227	3	3227	3	0.00
09/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3207	3	3207	3	0.00
09/01/2017	2025 On 03-August-17			Bond Future	130.59	130.5922	130.5874	130.5922	0.00
09/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3373	3	3373	3	0.00
09/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3383	3	3383	3	0.00
09/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3393	3	3393	3	0.00
09/01/2017	2030 On 02-February-17			Bond Future	9.21	90.7440	9.2145	90.7440	34,278.00
09/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	527	0	527	0	0.00
09/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	666	0	666	0	0.00
09/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	596	0	596	0	0.00
09/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 04-May-17			Bond Future	9.26	92.4900	9.2628	92.4900	0.00
09/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	531	0	531	0	0.00
09/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	462	0	462	0	0.00
09/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	394	0	394	0	0.00
09/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 03-August-17			Bond Future	9.31	90.3160	9.3061	90.3160	0.00
09/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	163	0	163	0	0.00
09/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	231	0	231	0	0.00
09/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	298	0	298	0	0.00
09/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/01/2017	2032 On 02-February-17			Bond Future	9.37	93.6156	9.3704	93.6156	19,304.00
09/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1783	2	1783	2	0.00
09/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1879	2	1879	2	0.00
09/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1831	2	1831	2	0.00
09/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	721	1	721	1	0.00
09/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	696	1	696	1	0.00
09/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	747	1	747	1	0.00
09/01/2017	2032 On 04-May-17			Bond Future	9.42	91.2578	9.4187	91.2578	0.00
09/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2775	3	2775	3	0.00
09/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2737	3	2737	3	0.00
09/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2699	3	2699	3	0.00
09/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2506	3	2506	3	0.00
09/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2542	3	2542	3	0.00
09/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2470	3	2470	3	0.00
09/01/2017	2032 On 03-August-17			Bond Future	9.46	93.0667	9.4605	93.0667	0.00
09/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3449	3	3449	3	0.00
09/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3520	3	3520	3	0.00
09/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3484	3	3484	3	0.00
09/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3597	4	3597	4	0.00
09/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3672	4	3672	4	0.00
09/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3635	4	3635	4	0.00
09/01/2017	2033 On 02-February-17			Bond Future	105.80	105.6543	105.7996	105.6543	5,474.00
09/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3910	4	3910	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
09/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3920	4	3920	4	0.00
09/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3900	4	3900	4	0.00
09/01/2017	2033 On 04-May-17			Bond Future	106.80	106.6539	106.7997	106.6539	0.00
09/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4040	4	4040	4	0.00
09/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4050	4	4050	4	0.00
09/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4030	4	4030	4	0.00
09/01/2017	2033 On 03-August-17			Bond Future	108.92	108.7738	108.9205	108.7738	0.00
09/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4199	4	4199	4	0.00
09/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4209	4	4209	4	0.00
09/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4219	4	4219	4	0.00
09/01/2017	2037 On 02-February-17			Bond Future	9.55	90.4550	9.5550	90.4550	47,873.00
09/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1813	2	1813	2	0.00
09/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	1911	2	1911	2	0.00
09/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1862	2	1862	2	0.00
09/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	959	1	959	1	0.00
09/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	927	1	927	1	0.00
09/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	896	1	896	1	0.00
09/01/2017	2037 On 04-May-17			Bond Future	9.61	92.1954	9.6054	92.1954	0.00
09/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2894	3	2894	3	0.00
09/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2854	3	2854	3	0.00
09/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	2934	3	2934	3	0.00
09/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	3060	3	3060	3	0.00
09/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2978	3	2978	3	0.00
09/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	3019	3	3019	3	0.00
09/01/2017	2037 On 03-August-17			Bond Future	9.65	89.7652	9.6515	89.7652	0.00
09/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3743	4	3743	4	0.00
09/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3705	4	3705	4	0.00
09/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3667	4	3667	4	0.00

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09/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4406	5	4406	5	0.00
09/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4363	5	4363	5	0.00
09/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4320	5	4320	5	0.00
09/01/2017	2038 On 02-February-17			Bond Future	130.18	130.1825	130.1825	130.1825	22,790.00
09/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6867	7	6867	7	0.00
09/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6877	7	6877	7	0.00
09/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6887	7	6887	7	0.00
09/01/2017	2038 On 04-May-17			Bond Future	132.69	132.6950	132.6933	132.6950	0.00
09/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	7087	7	7087	7	0.00
09/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	7097	7	7097	7	0.00
09/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	7077	7	7077	7	0.00
09/01/2017	2038 On 03-August-17			Bond Future	133.83	133.8325	133.8273	133.8325	0.00
09/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7343	7	7343	7	0.00
09/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7333	7	7333	7	0.00
09/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7353	7	7353	7	0.00
09/01/2017	2040 On 02-February-17			Bond Future	9.55	94.6856	9.5495	94.6856	8,238.00
09/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1608	1	1608	1	0.00
09/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1703	2	1703	2	0.00
09/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1655	2	1655	2	0.00
09/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1338	2	1338	2	0.00
09/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1257	2	1257	2	0.00
09/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1297	2	1297	2	0.00
09/01/2017	2040 On 04-May-17			Bond Future	9.60	96.5074	9.5981	96.5074	0.00
09/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3415	3	3415	3	0.00
09/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3370	3	3370	3	0.00

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09/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3326	3	3326	3	0.00
09/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3091	3	3091	3	0.00
09/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3134	3	3134	3	0.00
09/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	3048	3	3048	3	0.00
09/01/2017	2040 On 03-August-17			Bond Future	9.64	93.9123	9.6425	93.9123	0.00
09/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4258	4	4258	4	0.00
09/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4300	4	4300	4	0.00
09/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4343	4	4343	4	0.00
09/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4496	5	4496	5	0.00
09/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4452	5	4452	5	0.00
09/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4541	5	4541	5	0.00
09/01/2017	2044 On 02-February-17			Bond Future	9.56	91.9290	9.5589	91.9290	20,374.00
09/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2602	2	2602	2	0.00
09/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2542	2	2542	2	0.00
09/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2663	2	2663	2	0.00
09/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	713	1	713	1	0.00
09/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	739	1	739	1	0.00
09/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	766	1	766	1	0.00
09/01/2017	2044 On 04-May-17			Bond Future	9.61	93.6978	9.6057	93.6978	0.00
09/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3575	3	3575	3	0.00
09/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3621	3	3621	3	0.00
09/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3529	3	3529	3	0.00
09/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	3006	3	3006	3	0.00
09/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2964	3	2964	3	0.00
09/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	3049	3	3049	3	0.00
09/01/2017	2044 On 03-August-17			Bond Future	9.65	91.1721	9.6485	91.1721	0.00
09/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4432	4	4432	4	0.00
09/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4347	4	4347	4	0.00
09/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4389	4	4389	4	0.00
09/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4598	5	4598	5	0.00
09/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4552	5	4552	5	0.00
09/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4507	5	4507	5	0.00
09/01/2017	2046 On 02-February-17			Bond Future	131.48	131.3470	131.4848	131.3470	18,408.00
09/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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09/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5655	6	5655	6	0.00
09/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5665	6	5665	6	0.00
09/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5645	6	5645	6	0.00
09/01/2017	2046 On 04-May-17			Bond Future	132.49	132.3531	132.4907	132.3531	0.00
09/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5839	6	5839	6	0.00
09/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5849	6	5849	6	0.00
09/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5829	6	5829	6	0.00
09/01/2017	2046 On 03-August-17			Bond Future	135.12	134.9840	135.1217	134.9840	0.00
09/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6068	6	6068	6	0.00
09/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6048	6	6048	6	0.00
09/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6058	6	6058	6	0.00
09/01/2017	2050 On 02-February-17			Bond Future	137.95	137.9541	137.9548	137.9541	24,832.00
09/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7015	7	7015	7	0.00
09/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7025	7	7025	7	0.00
09/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	7005	7	7005	7	0.00
09/01/2017	2050 On 04-May-17			Bond Future	140.62	140.6167	140.6155	140.6167	0.00
09/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7225	7	7225	7	0.00
09/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7235	7	7235	7	0.00
09/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7215	7	7215	7	0.00
09/01/2017	2050 On 03-August-17			Bond Future	141.74	141.7491	141.7439	141.7491	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
09/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7476	7	7476	7	0.00
09/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7496	7	7496	7	0.00
09/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7486	7	7486	7	0.00
09/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	AL37 On 02-February-17			Index Future	514.86	514.0410	514.8640	514.0410	7.00
09/01/2017	AL37 On 04-May-17			Index Future	524.76	523.9300	524.7600	523.9300	0.00
09/01/2017	AL37 On 03-August-17			Index Future	535.15	534.3130	535.1480	534.3130	0.00
09/01/2017	AL7T On 02-February-17			Index Future	596.59	594.8480	596.5890	594.8480	2.00
09/01/2017	AL7T On 04-May-17			Index Future	608.06	606.2930	608.0560	606.2930	0.00
09/01/2017	AL7T On 03-August-17			Index Future	620.09	618.3080	620.0930	618.3080	0.00
09/01/2017	ALBI On 02-February-17			Index Future	541.58	539.7250	541.5770	539.7250	754.00
09/01/2017	ALBI On 04-May-17			Index Future	551.99	550.1090	551.9870	550.1090	0.00
09/01/2017	ALBI On 03-August-17			Index Future	562.91	561.0100	562.9140	561.0100	0.00
09/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C197 On 07-December-23			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
09/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2017	EL28 On 02-February-17			Bond Future	127.83	127.8307	127.8335	127.8307	0.00
09/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7267	7	7267	7	0.00
09/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7277	7	7277	7	0.00
09/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7287	7	7287	7	0.00
09/01/2017	EL28 On 04-May-17			Bond Future	128.61	128.6149	128.6146	128.6149	0.00
09/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9285	9	9285	9	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
09/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9295	9	9295	9	0.00
09/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9305	9	9305	9	0.00
09/01/2017	EL28 On 03-August-17			Bond Future	131.17	131.1715	131.1689	131.1715	0.00
09/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	4001	4	4001	4	0.00
09/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3991	4	3991	4	0.00
09/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	4011	4	4011	4	0.00
09/01/2017	ES33 On 02-February-17			Bond Future	10.46	79.6038	10.4599	79.6038	8,849.00
09/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	828	1	828	1	0.00
09/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	891	1	891	1	0.00
09/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	954	1	954	1	0.00
09/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 04-May-17			Bond Future	10.54	77.3419	10.5390	77.3419	0.00
09/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	69	0	69	0	0.00
09/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	6	0	6	0	0.00
09/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	133	0	133	0	0.00
09/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 03-August-17			Bond Future	10.61	78.8748	10.6122	78.8748	0.00
09/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
09/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	517	1	517	1	0.00
09/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	391	1	391	1	0.00
09/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	454	1	454	1	0.00
09/01/2017	ES42 On 02-February-17			Bond Future	10.57	83.8992	10.5732	83.8992	8,777.00
09/01/2017	ES42 On 04-May-17			Bond Future	10.65	81.2508	10.6513	81.2508	0.00
09/01/2017	ES42 On 03-August-17			Bond Future	10.72	82.8615	10.7227	82.8615	0.00
09/01/2017	GOVI On 02-February-17			GOVI	539.54	537.7010	539.5420	537.7010	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	62220	4	62220	4	0.00
09/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	62020	4	62020	4	0.00
09/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	62120	4	62120	4	0.00
09/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 04-May-17			GOVI	549.91	548.0460	549.9130	548.0460	0.00
09/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2877130	286	2877130	286	0.00
09/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2877230	286	2877230	286	0.00
09/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2877330	286	2877330	286	0.00
09/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 03-August-17			GOVI	560.80	558.9060	560.7990	558.9060	0.00
09/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
09/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	3110	2	3110	2	0.00
09/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	2910	2	2910	2	0.00
09/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	3010	2	3010	2	0.00
09/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2017	IGOV On 02-February-17			Index Future	246.52	246.4210	246.5230	246.4210	1,031.00
09/01/2017	IGOV On 04-May-17			Index Future	251.28	251.1770	251.2770	251.1770	0.00
09/01/2017	IGOV On 03-August-17			Index Future	256.27	256.1700	256.2660	256.1700	0.00
09/01/2017	ILBI On 02-February-17			Index Future	664.78	669.8320	664.7800	669.8320	157.00
09/01/2017	ILBI On 04-May-17			Index Future	677.65	682.8060	677.6530	682.8060	0.00
09/01/2017	ILBI On 03-August-17			Index Future	691.00	696.2480	690.9950	696.2480	0.00
09/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
09/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6139	99.6141	99.6139	0.00
09/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6432	99.6372	99.6432	0.00
09/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8955	99.8814	99.8955	0.00
09/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.9275	99.9050	99.9275	0.00
09/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9233	99.9099	99.9233	0.00
09/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.19	99.2126	99.1896	99.2126	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
09/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8783	98.8405	98.8783	0.00
09/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9416	98.8863	98.9416	0.00
09/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.37	99.4500	99.3700	99.4500	0.00
09/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.86	99.9661	99.8636	99.9661	0.00
09/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.55	97.8133	97.5466	97.8133	0.00
09/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.86	97.1479	96.8617	97.1479	0.00
09/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.15	96.4484	96.1465	96.4484	0.00
09/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.41	96.7230	96.4075	96.7230	0.00
09/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.66	98.9799	98.6559	98.9799	50.00
09/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.86	99.1981	98.8623	99.1981	0.00
09/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.59	98.2148	97.5870	98.2148	0.00
09/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.67	95.3308	94.6729	95.3308	0.00
09/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.46	94.1461	93.4634	94.1461	0.00
09/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.60	96.2923	95.5969	96.2923	0.00
09/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.31	100.0068	99.3103	100.0068	0.00
09/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.92	98.6347	97.9187	98.6347	0.00
09/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
09/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
09/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	1,000.00
09/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
09/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
09/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
09/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
09/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
09/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
09/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
09/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
09/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/01/2017	R023 On 02-February-17			Bond Future	8.49	99.7376	8.4945	99.7376	18,877.00
09/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1789	2	1789	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
09/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1752	2	1752	2	0.00
09/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1715	2	1715	2	0.00
09/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	147	0	147	0	0.00
09/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	154	0	154	0	0.00
09/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	140	0	140	0	0.00
09/01/2017	R023 On 04-May-17			Bond Future	8.53	97.7243	8.5305	97.7243	0.00
09/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1550	1	1550	1	0.00
09/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1597	2	1597	2	0.00
09/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1574	1	1574	1	0.00
09/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1288	1	1288	1	0.00
09/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1247	1	1247	1	0.00
09/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1268	1	1268	1	0.00
09/01/2017	R023 On 03-August-17			Bond Future	8.56	99.6611	8.5551	99.6611	0.00
09/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1920	2	1920	2	0.00
09/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1964	2	1964	2	0.00
09/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1942	2	1942	2	0.00
09/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1814	2	1814	2	0.00
09/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1794	2	1794	2	0.00
09/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1773	2	1773	2	0.00
09/01/2017	R035 On 02-February-17			Bond Future	9.50	98.2193	9.4962	98.2193	8,411.00
09/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	113	0	113	0	0.00
09/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	31	0	31	0	0.00
09/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	195	0	195	0	0.00
09/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 04-May-17			Bond Future	9.54	95.6060	9.5438	95.6060	0.00
09/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	50	0	50	0	0.00
09/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	112	0	112	0	0.00
09/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	31	0	31	0	0.00
09/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 03-August-17			Bond Future	9.59	97.5008	9.5857	97.5008	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
09/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	693	1	693	1	0.00
09/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	530	1	530	1	0.00
09/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	611	1	611	1	0.00
09/01/2017	R186 On 02-February-17			Bond Future	8.79	112.1484	8.7934	112.1484	116,516.00
09/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4831	5	4831	5	0.00
09/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1329	1	1329	1	0.00
09/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4200	4	4200	4	0.00
09/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	159	0	159	0	500.00
09/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1029	1	1029	1	0.00
09/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1674	2	1674	2	0.00
09/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2009	2	2009	2	0.00
09/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	12	0	12	0	7,000.00
09/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	497	0	497	0	7,000.00
09/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1100	1	1100	1	0.00
09/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	221	0	221	0	750.00
09/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1064	1	1064	1	0.00
09/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1454	1	1454	1	0.00
09/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2426	2	2426	2	0.00
09/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	541	0	541	0	500.00
09/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	1052	1	1052	1	0.00
09/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	587	1	587	1	2,546.00
09/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	440	1	440	1	500.00
09/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3172	3	3172	3	0.00
09/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1860	2	1860	2	0.00
09/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	67	0	67	0	750.00
09/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	37	0	37	0	13,500.00
09/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	796	1	796	1	500.00
09/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1762	2	1762	2	0.00
09/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	984	1	984	1	0.00
09/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	310	0	310	0	2,546.00
09/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5748	6	5748	6	0.00

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09/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	712	1	712	1	750.00
09/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2800	3	2800	3	0.00
09/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	1018	1	1018	1	0.00
09/01/2017	R186 On 04-May-17			Bond Future	8.83	114.3061	8.8348	114.3061	0.00
09/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2532	2	2532	2	0.00
09/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2460	2	2460	2	0.00
09/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2496	2	2496	2	0.00
09/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2083	2	2083	2	0.00
09/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2051	2	2051	2	0.00
09/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	2019	2	2019	2	0.00
09/01/2017	R186 On 03-August-17			Bond Future	8.87	111.2668	8.8679	111.2668	0.00
09/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3206	3	3206	3	0.00
09/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3275	3	3275	3	0.00
09/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3240	3	3240	3	0.00
09/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2924	3	2924	3	0.00
09/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2892	3	2892	3	0.00
09/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2860	3	2860	3	0.00
09/01/2017	R197 On 02-February-17			Bond Future	294.72	294.7146	294.7156	294.7146	1,246.00
09/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	7864	8	7864	8	0.00
09/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	7874	8	7874	8	0.00
09/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	7854	8	7854	8	0.00
09/01/2017	R197 On 04-May-17			Bond Future	300.40	300.4027	300.3999	300.4027	0.00
09/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8190	8	8190	8	0.00
09/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8200	8	8200	8	0.00
09/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8180	8	8180	8	0.00
09/01/2017	R197 On 03-August-17			Bond Future	299.46	299.4706	299.4570	299.4706	0.00
09/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 03-August-17	308.07	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
09/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	8593	9	8593	9	0.00
09/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	8613	9	8613	9	0.00
09/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	8603	9	8603	9	0.00
09/01/2017	R202 On 02-February-17			Bond Future	242.85	242.3708	242.8501	242.3708	36,359.00
09/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8880	9	8880	9	0.00
09/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8890	9	8890	9	0.00
09/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8870	9	8870	9	0.00
09/01/2017	R202 On 04-May-17			Bond Future	247.53	247.0490	247.5340	247.0490	0.00
09/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9176	10	9176	10	0.00
09/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9186	10	9186	10	0.00
09/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9196	10	9196	10	0.00
09/01/2017	R202 On 03-August-17			Bond Future	248.78	248.2928	248.7802	248.2928	0.00
09/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9580	10	9580	10	0.00
09/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9590	10	9590	10	0.00
09/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9570	10	9570	10	0.00
09/01/2017	R203 On 02-February-17			Bond Future	7.67	103.6091	7.6712	103.6091	27,216.00
09/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	73	0	73	0	0.00
09/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	76	0	76	0	0.00
09/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	80	0	80	0	0.00
09/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	54	0	54	0	0.00
09/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	56	0	56	0	0.00
09/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	51	0	51	0	0.00
09/01/2017	R203 On 04-May-17			Bond Future	7.48	101.4296	7.4763	101.4296	0.00
09/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	20	0	20	0	0.00

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09/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	21	0	21	0	0.00
09/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	20	0	20	0	0.00
09/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	215	0	215	0	0.00
09/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	212	0	212	0	0.00
09/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	218	0	218	0	0.00
09/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
09/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
09/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	51	0	51	0	0.00
09/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
09/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
09/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
09/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
09/01/2017	R204 On 02-February-17			Bond Future	7.84	101.2495	7.8407	101.2495	30,150.00
09/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	764	1	764	1	0.00
09/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	796	1	796	1	0.00
09/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	780	1	780	1	0.00
09/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	16	0	16	0	0.00
09/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	14	0	14	0	0.00
09/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	13	0	13	0	0.00
09/01/2017	R204 On 04-May-17			Bond Future	7.85	103.1975	7.8534	103.1975	0.00
09/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	424	0	424	0	0.00
09/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	440	0	440	0	0.00
09/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	432	0	432	0	0.00
09/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	347	0	347	0	0.00
09/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	341	0	341	0	0.00
09/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	354	0	354	0	0.00
09/01/2017	R204 On 03-August-17			Bond Future	7.82	101.2010	7.8209	101.2010	0.00
09/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	430	0	430	0	0.00
09/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	436	0	436	0	0.00
09/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	442	0	442	0	0.00
09/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	520	1	520	1	0.00
09/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	514	1	514	1	0.00
09/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	507	1	507	1	0.00
09/01/2017	R207 On 02-February-17			Bond Future	8.00	98.4272	7.9969	98.4272	74,783.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2288	2	2288	2	62.00
09/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3049	3	3049	3	0.00
09/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3098	3	3098	3	0.00
09/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3074	3	3074	3	0.00
09/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	1	0	1	0	0.00
09/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
09/01/2017	R207 On 04-May-17			Bond Future	8.03	100.3209	8.0255	100.3209	0.00
09/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	863	1	863	1	0.00
09/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	892	1	892	1	0.00
09/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	877	1	877	1	0.00
09/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	454	1	454	1	0.00
09/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	436	0	436	0	0.00
09/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	445	0	445	0	0.00
09/01/2017	R207 On 03-August-17			Bond Future	8.03	98.6651	8.0299	98.6651	0.00
09/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1016	1	1016	1	51.00
09/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1296	1	1296	1	0.00
09/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1282	1	1282	1	0.00
09/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1310	1	1310	1	0.00
09/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	511	1	511	1	0.00
09/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	497	1	497	1	0.00
09/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	673	1	673	1	0.00
09/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	504	1	504	1	0.00
09/01/2017	R208 On 02-February-17			Bond Future	8.15	97.4144	8.1514	97.4144	29,322.00
09/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1660	2	1660	2	0.00
09/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1630	2	1630	2	0.00
09/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1691	2	1691	2	0.00
09/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	36	0	36	0	0.00
09/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	38	0	38	0	0.00
09/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	40	0	40	0	0.00
09/01/2017	R208 On 04-May-17			Bond Future	8.18	95.8858	8.1787	95.8858	0.00
09/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1265	1	1265	1	0.00
09/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1304	1	1304	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
09/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1284	1	1284	1	0.00
09/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	658	1	658	1	0.00
09/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	634	1	634	1	0.00
09/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	646	1	646	1	0.00
09/01/2017	R208 On 03-August-17			Bond Future	8.19	97.7863	8.1892	97.7863	0.00
09/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1399	1	1399	1	0.00
09/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1433	1	1433	1	0.00
09/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1416	1	1416	1	0.00
09/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1053	1	1053	1	0.00
09/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1040	1	1040	1	0.00
09/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1066	1	1066	1	0.00
09/01/2017	R209 On 02-February-17			Bond Future	9.43	73.9347	9.4337	73.9347	66,471.00
09/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1456	1	1456	1	0.00
09/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1538	1	1538	1	0.00
09/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1497	1	1497	1	0.00
09/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	798	1	798	1	0.00
09/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	771	1	771	1	0.00
09/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	745	1	745	1	0.00
09/01/2017	R209 On 04-May-17			Bond Future	9.48	72.2065	9.4767	72.2065	0.00
09/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2365	2	2365	2	0.00
09/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2432	2	2432	2	0.00
09/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2398	2	2398	2	0.00
09/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2479	3	2479	3	0.00
09/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2444	3	2444	3	0.00
09/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2409	3	2409	3	0.00
09/01/2017	R209 On 03-August-17			Bond Future	9.51	73.6377	9.5140	73.6377	0.00
09/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3069	3	3069	3	0.00
09/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3037	3	3037	3	0.00
09/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3102	3	3102	3	0.00
09/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3536	4	3536	4	0.00
09/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3572	4	3572	4	0.00
09/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3609	4	3609	4	0.00
09/01/2017	R210 On 02-February-17			Bond Future	185.61	185.6052	185.6057	185.6052	1,779.00
09/01/2017	R210 On 02-February-17	190.84	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
09/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5234	5	5234	5	0.00
09/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5254	5	5254	5	0.00
09/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5244	5	5244	5	0.00
09/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8696	186.8660	186.8696	0.00
09/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5444	5	5444	5	0.00
09/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5464	5	5464	5	0.00
09/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5454	5	5454	5	0.00
09/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5842	190.5770	190.5842	0.00
09/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5713	6	5713	6	0.00
09/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5723	6	5723	6	0.00
09/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5703	6	5703	6	0.00
09/01/2017	R212 On 02-February-17			Bond Future	145.75	145.9217	145.7504	145.9217	3,380.00
09/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3540	3	3540	3	0.00
09/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3530	3	3530	3	0.00
09/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3520	3	3520	3	0.00
09/01/2017	R212 On 04-May-17			Bond Future	148.56	148.7381	148.5616	148.7381	0.00
09/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3678	4	3678	4	0.00
09/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3688	4	3688	4	0.00
09/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3668	3	3668	3	0.00
09/01/2017	R212 On 03-August-17			Bond Future	149.48	149.6629	149.4785	149.6629	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
09/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
09/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3861	4	3861	4	0.00
09/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3871	4	3871	4	0.00
09/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3881	4	3881	4	0.00
09/01/2017	R213 On 02-February-17			Bond Future	9.24	85.3423	9.2397	85.3423	50,655.00
09/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1699	2	1699	2	0.00
09/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1789	2	1789	2	0.00
09/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1744	2	1744	2	0.00
09/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	595	1	595	1	0.00
09/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	573	1	573	1	0.00
09/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	618	1	618	1	0.00
09/01/2017	R213 On 04-May-17			Bond Future	9.28	83.4326	9.2822	83.4326	0.00
09/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2567	2	2567	2	0.00
09/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2602	2	2602	2	0.00
09/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2638	2	2638	2	0.00
09/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2081	2	2081	2	0.00
09/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2050	2	2050	2	0.00
09/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2112	2	2112	2	0.00
09/01/2017	R213 On 03-August-17			Bond Future	9.32	85.0862	9.3185	85.0862	0.00
09/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3221	3	3221	3	0.00
09/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3254	3	3254	3	0.00
09/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3288	3	3288	3	0.00
09/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3111	3	3111	3	0.00
09/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3078	3	3078	3	0.00
09/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3144	3	3144	3	0.00
09/01/2017	R214 On 02-February-17			Bond Future	9.49	74.3861	9.4889	74.3861	36,737.00
09/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1920	2	1920	2	0.00
09/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1873	2	1873	2	0.00
09/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1967	2	1967	2	0.00
09/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	631	1	631	1	0.00
09/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	654	1	654	1	0.00
09/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	608	1	608	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
09/01/2017	R214 On 04-May-17			Bond Future	9.53	72.5194	9.5297	72.5194	0.00
09/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2672	3	2672	3	0.00
09/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2746	3	2746	3	0.00
09/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2709	3	2709	3	0.00
09/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2455	3	2455	3	0.00
09/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2421	3	2421	3	0.00
09/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2387	3	2387	3	0.00
09/01/2017	R214 On 03-August-17			Bond Future	9.57	73.9566	9.5653	73.9566	0.00
09/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3279	3	3279	3	0.00
09/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3313	3	3313	3	0.00
09/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3347	3	3347	3	0.00
09/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3636	4	3636	4	0.00
09/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3599	4	3599	4	0.00
09/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3674	4	3674	4	0.00
09/01/2017	R248 On 02-February-17			Bond Future	9.54	95.5268	9.5444	95.5268	74,345.00
09/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2699	2	2699	2	0.00
09/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2823	3	2823	3	0.00
09/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2761	3	2761	3	0.00
09/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	723	1	723	1	0.00
09/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	750	1	750	1	0.00
09/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	697	1	697	1	0.00
09/01/2017	R248 On 04-May-17			Bond Future	9.59	92.9251	9.5867	92.9251	0.00
09/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3766	4	3766	4	0.00
09/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3718	4	3718	4	0.00
09/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3671	3	3671	3	0.00
09/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3054	3	3054	3	0.00
09/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3097	3	3097	3	0.00
09/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	3011	3	3011	3	0.00
09/01/2017	R248 On 03-August-17			Bond Future	9.62	94.7668	9.6240	94.7668	0.00
09/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4362	4	4362	4	0.00
09/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4405	4	4405	4	0.00
09/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4319	4	4319	4	0.00
09/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4853	5	4853	5	0.00
09/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4805	5	4805	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4902	5	4902	5	0.00
