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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2017	2025 On 04-May-17			Bond Future	127.11	127.1936	127.1101	127.1936	3,234.00
07/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5460	5	5460	5	0.00
07/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5450	5	5450	5	0.00
07/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5470	5	5470	5	0.00
07/04/2017	2025 On 03-August-17			Bond Future	128.22	128.3100	128.2239	128.3100	0.00
07/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5736	6	5736	6	0.00
07/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5756	6	5756	6	0.00
07/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5746	6	5746	6	0.00
07/04/2017	2025 On 02-November-17			Bond Future	130.76	130.8507	130.7630	130.8507	0.00
07/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	2207	2	2207	2	0.00
07/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	2217	2	2217	2	0.00
07/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	2197	2	2197	2	0.00
07/04/2017	2029 On 04-May-17			Bond Future	99.40	99.3993	99.4047	99.3993	1,772.00
07/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1245	1	1245	1	0.00
07/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1265	1	1265	1	0.00
07/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1255	1	1255	1	0.00
07/04/2017	2030 On 04-May-17			Bond Future	9.32	91.7815	9.3222	91.7815	31,538.00
07/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	122	0	122	0	0.00
07/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	54	0	54	0	0.00
07/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	1	0	1	0.00
07/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	1	0	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
07/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	15	1	15	1	0.00
07/04/2017	2030 On 03-August-17			Bond Future	9.38	89.5267	9.3774	89.5267	3,410.00
07/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	253	1	253	1	0.00
07/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	321	1	321	1	0.00
07/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	185	1	185	1	0.00
07/04/2017	2030 On 02-November-17			Bond Future	9.42	91.2786	9.4225	91.2786	0.00
07/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	485	1	485	1	0.00
07/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	418	1	418	1	0.00
07/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	552	1	552	1	0.00
07/04/2017	2032 On 04-May-17			Bond Future	9.50	90.4407	9.4965	90.4407	22,637.00
07/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1119	1	1119	1	0.00
07/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1084	1	1084	1	0.00
07/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1051	1	1051	1	0.00
07/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1426	2	1426	2	0.00
07/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1466	2	1466	2	0.00
07/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1386	2	1386	2	0.00
07/04/2017	2032 On 03-August-17			Bond Future	9.55	92.1670	9.5500	92.1670	0.00
07/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2296	2	2296	2	0.00
07/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2229	2	2229	2	0.00
07/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2262	2	2262	2	0.00
07/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	3023	3	3023	3	0.00
07/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3102	3	3102	3	0.00
07/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	3062	3	3062	3	0.00
07/04/2017	2032 On 02-November-17			Bond Future	9.60	89.8117	9.6003	89.8117	0.00
07/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2948	3	2948	3	0.00
07/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2983	3	2983	3	0.00
07/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3017	3	3017	3	0.00
07/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3774	4	3774	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
07/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3812	4	3812	4	0.00
07/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3736	4	3736	4	0.00
07/04/2017	2033 On 04-May-17			Bond Future	103.98	103.9758	103.9817	103.9758	5,778.00
07/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6858	7	6858	7	0.00
07/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6868	7	6868	7	0.00
07/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6848	7	6848	7	0.00
07/04/2017	2033 On 03-August-17			Bond Future	105.98	105.9792	105.9843	105.9792	356.00
07/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	7136	7	7136	7	0.00
07/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	7146	7	7146	7	0.00
07/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	7156	7	7156	7	0.00
07/04/2017	2033 On 02-November-17			Bond Future	107.00	106.9964	107.0018	106.9964	0.00
07/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	3078	3	3078	3	0.00
07/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	3088	3	3088	3	0.00
07/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	3068	3	3068	3	0.00
07/04/2017	2037 On 04-May-17			Bond Future	9.75	90.7864	9.7482	90.7864	55,012.00
07/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	893	1	893	1	0.00
07/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	834	1	834	1	0.00
07/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	863	1	863	1	0.00
07/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2186	3	2186	3	0.00
07/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2134	3	2134	3	0.00
07/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2083	3	2083	3	0.00
07/04/2017	2037 On 03-August-17			Bond Future	9.81	88.2622	9.8071	88.2622	160.00
07/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2170	2	2170	2	0.00
07/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2137	2	2137	2	0.00
07/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2104	2	2104	2	0.00

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07/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	4030	4	4030	4	0.00
07/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	3982	4	3982	4	0.00
07/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	4078	4	4078	4	0.00
07/04/2017	2037 On 02-November-17			Bond Future	9.86	89.9893	9.8571	89.9893	0.00
07/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3274	3	3274	3	0.00
07/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3309	3	3309	3	0.00
07/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3238	3	3238	3	0.00
07/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4783	5	4783	5	0.00
07/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4826	5	4826	5	0.00
07/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4871	5	4871	5	0.00
07/04/2017	2038 On 04-May-17			Bond Future	130.18	129.3204	130.1818	129.3204	20,616.00
07/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	9598	10	9598	10	0.00
07/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	9608	10	9608	10	0.00
07/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	9588	10	9588	10	0.00
07/04/2017	2038 On 03-August-17			Bond Future	131.19	130.3111	131.1879	130.3111	201.00
07/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	9982	11	9982	11	0.00
07/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	9972	11	9972	11	0.00
07/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	9992	11	9992	11	0.00
07/04/2017	2038 On 02-November-17			Bond Future	133.79	132.8914	133.7857	132.8914	0.00
07/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	3024	4	3024	4	0.00
07/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	3034	4	3034	4	0.00
07/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	3014	4	3014	4	0.00
07/04/2017	2040 On 04-May-17			Bond Future	9.80	94.5445	9.8031	94.5445	9,600.00
07/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	906	1	906	1	0.00
07/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	937	1	937	1	0.00

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07/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	876	1	876	1	0.00
07/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2398	3	2398	3	0.00
07/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2455	3	2455	3	0.00
07/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2341	3	2341	3	0.00
07/04/2017	2040 On 03-August-17			Bond Future	9.86	91.8416	9.8619	91.8416	0.00
07/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2299	2	2299	2	0.00
07/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2370	2	2370	2	0.00
07/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2334	2	2334	2	0.00
07/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4405	5	4405	5	0.00
07/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4354	5	4354	5	0.00
07/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4457	5	4457	5	0.00
07/04/2017	2040 On 02-November-17			Bond Future	9.91	93.6388	9.9119	93.6388	0.00
07/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3393	3	3393	3	0.00
07/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3431	3	3431	3	0.00
07/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3356	3	3356	3	0.00
07/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5481	6	5481	6	0.00
07/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5530	6	5530	6	0.00
07/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5579	6	5579	6	0.00
07/04/2017	2044 On 04-May-17			Bond Future	9.83	91.5709	9.8276	91.5709	23,891.00
07/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	952	1	952	1	0.00
07/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	920	1	920	1	0.00
07/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	984	1	984	1	0.00
07/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2321	3	2321	3	0.00
07/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2266	3	2266	3	0.00
07/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2378	3	2378	3	0.00
07/04/2017	2044 On 03-August-17			Bond Future	9.88	88.9365	9.8847	88.9365	0.00
07/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2322	2	2322	2	0.00
07/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2251	2	2251	2	0.00
07/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2287	2	2287	2	0.00
07/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4546	5	4546	5	0.00
07/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4493	5	4493	5	0.00
07/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4440	5	4440	5	0.00
07/04/2017	2044 On 02-November-17			Bond Future	9.93	90.6768	9.9332	90.6768	0.00
07/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3385	3	3385	3	0.00

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07/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3460	3	3460	3	0.00
07/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3423	3	3423	3	0.00
07/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5683	6	5683	6	0.00
07/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5633	6	5633	6	0.00
07/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5734	6	5734	6	0.00
07/04/2017	2046 On 04-May-17			Bond Future	126.83	126.8185	126.8259	126.8185	20,203.00
07/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11504	12	11504	12	0.00
07/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11514	12	11514	12	0.00
07/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11494	12	11494	12	0.00
07/04/2017	2046 On 03-August-17			Bond Future	129.27	129.2622	129.2684	129.2622	637.00
07/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11922	12	11922	12	0.00
07/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11902	12	11902	12	0.00
07/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11912	12	11912	12	0.00
07/04/2017	2046 On 02-November-17			Bond Future	130.24	130.2306	130.2372	130.2306	0.00
07/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6073	6	6073	6	0.00
07/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6083	6	6083	6	0.00
07/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6063	6	6063	6	0.00
07/04/2017	2050 On 04-May-17			Bond Future	135.44	134.5093	135.4384	134.5093	24,114.00
07/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12402	13	12402	13	0.00
07/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12392	13	12392	13	0.00
07/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12412	13	12412	13	0.00
07/04/2017	2050 On 03-August-17			Bond Future	136.38	135.4360	136.3821	135.4360	302.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12838	14	12838	14	0.00
07/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12858	14	12858	14	0.00
07/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12848	14	12848	14	0.00
07/04/2017	2050 On 02-November-17			Bond Future	139.08	138.1179	139.0827	138.1179	0.00
07/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
07/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5567	7	5567	7	0.00
07/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5577	7	5577	7	0.00
07/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5587	7	5587	7	0.00
07/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	AL37 On 04-May-17			Index Future	528.73	527.4850	528.7260	527.4850	1.00
07/04/2017	AL37 On 03-August-17			Index Future	538.81	537.5540	538.8120	537.5540	0.00
07/04/2017	AL37 On 02-November-17			Index Future	549.36	548.0710	549.3560	548.0710	0.00
07/04/2017	AL7T On 04-May-17			Index Future	604.02	601.1360	604.0190	601.1360	0.00
07/04/2017	AL7T On 03-August-17			Index Future	615.54	612.6100	615.5410	612.6100	0.00
07/04/2017	AL7T On 02-November-17			Index Future	627.59	624.5960	627.5870	624.5960	0.00
07/04/2017	ALBI On 04-May-17			Index Future	547.10	544.0970	547.1020	544.0970	594.00
07/04/2017	ALBI On 03-August-17			Index Future	557.54	554.4820	557.5380	554.4820	33.00
07/04/2017	ALBI On 02-November-17			Index Future	568.45	565.3310	568.4490	565.3310	0.00
07/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C040 On 31-January-40			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
07/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2017	EL28 On 04-May-17			Bond Future	125.78	125.7739	125.7836	125.7739	0.00
07/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12116	12	12116	12	0.00
07/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12126	12	12126	12	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
07/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12136	12	12136	12	0.00
07/04/2017	EL28 On 03-August-17			Bond Future	128.21	128.1972	128.2061	128.1972	0.00
07/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6964	7	6964	7	0.00
07/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6954	7	6954	7	0.00
07/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6974	7	6974	7	0.00
07/04/2017	EL28 On 02-November-17			Bond Future	128.99	128.9830	128.9924	128.9830	0.00
07/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
07/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4878	5	4878	5	0.00
07/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4898	5	4898	5	0.00
07/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4888	5	4888	5	0.00
07/04/2017	ES33 On 04-May-17			Bond Future	10.83	75.4744	10.8325	75.4744	9,466.00
07/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	1755	2	1755	2	0.00
07/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	1692	2	1692	2	0.00
07/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1818	2	1818	2	0.00
07/04/2017	ES33 On 03-August-17			Bond Future	10.92	76.9150	10.9246	76.9150	0.00
07/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2432	3	2432	3	0.00
07/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2306	3	2306	3	0.00
07/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2369	3	2369	3	0.00
07/04/2017	ES33 On 02-November-17			Bond Future	11.02	74.6272	11.0171	74.6272	0.00
07/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
07/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2101	2	2101	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
07/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2040	2	2040	2	0.00
07/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2163	3	2163	3	0.00
07/04/2017	ES42 On 04-May-17			Bond Future	10.98	78.9559	10.9779	78.9559	8,777.00
07/04/2017	ES42 On 03-August-17			Bond Future	11.07	80.4630	11.0684	80.4630	0.00
07/04/2017	ES42 On 02-November-17			Bond Future	11.16	77.7755	11.1583	77.7755	0.00
07/04/2017	GOVI On 04-May-17			GOVI	545.43	542.3640	545.4310	542.3640	401.00
07/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2832410	280	2832410	280	0.00
07/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2832310	280	2832310	280	0.00
07/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2832510	280	2832510	280	0.00
07/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 03-August-17			GOVI	555.84	552.7160	555.8350	552.7160	0.00
07/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	52650	8	52650	8	0.00
07/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	52750	8	52750	8	0.00
07/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	52550	8	52550	8	0.00
07/04/2017	GOVI On 02-November-17			GOVI	566.71	563.5300	566.7130	563.5300	0.00
07/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
07/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	57370	9	57370	9	0.00
07/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	57470	9	57470	9	0.00
07/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	57270	9	57270	9	0.00
07/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2017	IGOV On 04-May-17			Index Future	245.94	245.6180	245.9350	245.6180	925.00
07/04/2017	IGOV On 03-August-17			Index Future	250.67	250.3500	250.6710	250.3500	297.00
07/04/2017	IGOV On 02-November-17			Index Future	255.64	255.3070	255.6350	255.3070	0.00
07/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
07/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
07/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
07/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	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
07/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6311	99.6289	99.6311	0.00
07/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8889	99.8832	99.8889	0.00
07/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.91	99.9208	99.9124	99.9208	0.00
07/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.19	100.2020	100.1876	100.2020	0.00
07/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9146	99.9093	99.9146	0.00
07/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.19	99.2035	99.1947	99.2035	0.00
07/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8871	98.8728	98.8871	0.00
07/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.94	98.9559	98.9377	98.9559	0.00
07/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.44	99.4600	99.4400	99.4600	0.00
07/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.96	99.9842	99.9592	99.9842	0.00
07/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.49	100.5217	100.4876	100.5217	0.00
07/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.82	97.9444	97.8209	97.9444	0.00
07/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.17	97.3032	97.1658	97.3032	0.00
07/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.48	96.6291	96.4791	96.6291	0.00
07/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.76	96.9217	96.7598	96.9217	0.00
07/04/2017	IS05 On 21-December-21			Interest Rate Swap	99.02	99.1894	99.0188	99.1894	51.00
07/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.24	99.4156	99.2360	99.4156	0.00
07/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.50	100.6858	100.4970	100.6858	0.00
07/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.98	98.2822	97.9837	98.2822	0.00
07/04/2017	IS10 On 16-March-26			Interest Rate Swap	95.08	95.3973	95.0824	95.3973	0.00
07/04/2017	IS10 On 15-June-26			Interest Rate Swap	93.89	94.2132	93.8908	94.2132	0.00
07/04/2017	IS10 On 21-September-26			Interest Rate Swap	96.03	96.3496	96.0302	96.3496	0.00
07/04/2017	IS10 On 21-December-26			Interest Rate Swap	99.75	100.0582	99.7469	100.0582	0.00
07/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.38	98.6955	98.3818	98.6955	0.00
07/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.43	100.7396	100.4269	100.7396	0.00
07/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
07/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
07/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
07/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
07/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	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
07/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
07/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
07/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
07/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
07/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
07/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
07/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
07/04/2017	R023 On 04-May-17			Bond Future	8.32	98.6189	8.3152	98.6189	19,743.00
07/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1442	1	1442	1	0.00
07/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1511	1	1511	1	0.00
07/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1476	1	1476	1	0.00
07/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	225	0	225	0	0.00
07/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	215	0	215	0	0.00
07/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	206	0	206	0	0.00
07/04/2017	R023 On 03-August-17			Bond Future	8.34	100.5013	8.3445	100.5013	0.00
07/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1930	2	1930	2	0.00
07/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1983	2	1983	2	0.00
07/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1956	2	1956	2	0.00
07/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	921	1	921	1	0.00
07/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	905	1	905	1	0.00
07/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	890	1	890	1	0.00
07/04/2017	R023 On 02-November-17			Bond Future	8.37	98.5361	8.3705	98.5361	0.00
07/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2031	2	2031	2	0.00
07/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2056	2	2056	2	0.00
07/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2080	2	2080	2	0.00
07/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1231	1	1231	1	0.00
07/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1214	1	1214	1	0.00
07/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1248	1	1248	1	0.00
07/04/2017	R035 On 04-May-17			Bond Future	9.67	94.3509	9.6667	94.3509	8,780.00
07/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1102	2	1102	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
07/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1021	2	1021	2	0.00
07/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	940	2	940	2	0.00
07/04/2017	R035 On 03-August-17			Bond Future	9.72	96.1519	9.7212	96.1519	0.00
07/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	1609	2	1609	2	0.00
07/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	1772	2	1772	2	0.00
07/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	1690	2	1690	2	0.00
07/04/2017	R035 On 02-November-17			Bond Future	9.77	93.5310	9.7746	93.5310	0.00
07/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1298	2	1298	2	0.00
07/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1378	2	1378	2	0.00
07/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	1458	2	1458	2	0.00
07/04/2017	R186 On 04-May-17			Bond Future	8.94	113.3881	8.9362	113.3881	110,548.00
07/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2192	2	2192	2	0.00
07/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	922	1	922	1	0.00
07/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1086	1	1086	1	0.00
07/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	444	0	444	0	500.00
07/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	986	1	986	1	0.00
07/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1230	1	1230	1	0.00
07/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	953	1	953	1	0.00
07/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	119	0	119	0	500.00
07/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1121	1	1121	1	0.00
07/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	933	1	933	1	0.00
07/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	421	1	421	1	5,209.00
07/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1236	2	1236	2	0.00
07/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1061	1	1061	1	500.00
07/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	1028	1	1028	1	5,209.00
07/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1199	2	1199	2	0.00
07/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	3556	4	3556	4	0.00
07/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1164	1	1164	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
07/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	2062	2	2062	2	0.00
07/04/2017	R186 On 03-August-17			Bond Future	8.99	110.2496	8.9857	110.2496	9,133.00
07/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4353	4	4353	4	0.00
07/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3678	3	3678	3	0.00
07/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2077	2	2077	2	0.00
07/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2012	2	2012	2	0.00
07/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2044	2	2044	2	0.00
07/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1826	2	1826	2	0.00
07/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	1011	1	1011	1	6,500.00
07/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1296	2	1296	2	750.00
07/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2516	3	2516	3	0.00
07/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2447	3	2447	3	0.00
07/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2731	3	2731	3	750.00
07/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2481	3	2481	3	0.00
07/04/2017	R186 On 02-November-17			Bond Future	9.03	112.4068	9.0287	112.4068	1.00
07/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2546	2	2546	2	0.00
07/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2576	2	2576	2	0.00
07/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2607	2	2607	2	0.00
07/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3482	4	3482	4	0.00
07/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3447	4	3447	4	0.00
07/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3516	4	3516	4	0.00
07/04/2017	R197 On 04-May-17			Bond Future	297.67	296.6505	297.6674	296.6505	1,063.00
07/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10923	12	10923	12	0.00
07/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10933	12	10933	12	0.00
07/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10913	12	10913	12	0.00
07/04/2017	R197 On 03-August-17			Bond Future	296.51	295.4710	296.5051	295.4710	0.00
07/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11545	13	11545	13	0.00
07/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11565	13	11565	13	0.00

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07/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11555	13	11555	13	0.00
07/04/2017	R197 On 02-November-17			Bond Future	302.38	301.3216	302.3766	301.3216	0.00
07/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2783	4	2783	4	0.00
07/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2793	4	2793	4	0.00
07/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2773	4	2773	4	0.00
07/04/2017	R202 On 04-May-17			Bond Future	241.63	242.5483	241.6294	242.5483	33,327.00
07/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	15081	14	15081	14	0.00
07/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	15091	14	15091	14	0.00
07/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	15101	14	15101	14	0.00
07/04/2017	R202 On 03-August-17			Bond Future	242.62	243.5593	242.6207	243.5593	0.00
07/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	15739	15	15739	15	0.00
07/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	15749	15	15749	15	0.00
07/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	15729	15	15729	15	0.00
07/04/2017	R202 On 02-November-17			Bond Future	247.43	248.3817	247.4251	248.3817	0.00
07/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	6465	6	6465	6	0.00
07/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	6485	6	6485	6	0.00
07/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	6475	6	6475	6	0.00
07/04/2017	R203 On 04-May-17			Bond Future	7.44	101.4508	7.4417	101.4508	31,101.00
07/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	183	0	183	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
07/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	179	0	179	0	0.00
07/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	186	0	186	0	0.00
07/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
07/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
07/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
07/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
07/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
07/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
07/04/2017	R204 On 04-May-17			Bond Future	7.59	103.5739	7.5912	103.5739	28,589.00
07/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	484	0	484	0	0.00
07/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	511	0	511	0	0.00
07/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	497	0	497	0	0.00
07/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	19	0	19	0	0.00
07/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	18	0	18	0	0.00
07/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	21	0	21	0	0.00
07/04/2017	R204 On 03-August-17			Bond Future	7.57	101.5107	7.5654	101.5107	0.00
07/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	439	0	439	0	0.00
07/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	447	0	447	0	0.00
07/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	455	0	455	0	0.00
07/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	202	0	202	0	0.00
07/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	198	0	198	0	0.00
07/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	193	0	193	0	0.00
07/04/2017	R204 On 02-November-17			Bond Future	7.48	103.4969	7.4757	103.4969	0.00
07/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	457	0	457	0	0.00
07/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	443	0	443	0	0.00
07/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	450	0	450	0	0.00
07/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	163	0	163	0	0.00
07/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	159	0	159	0	0.00
07/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	156	0	156	0	0.00
07/04/2017	R207 On 04-May-17			Bond Future	7.77	100.9121	7.7724	100.9121	76,368.00
07/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1024	1	1024	1	0.00
07/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1068	1	1068	1	0.00
07/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1046	1	1046	1	0.00

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07/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	16	0	16	0	0.00
07/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	19	0	19	0	0.00
07/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	18	0	18	0	0.00
07/04/2017	R207 On 03-August-17			Bond Future	7.78	99.1950	7.7815	99.1950	0.00
07/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1097	1	1097	1	51.00
07/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1454	1	1454	1	0.00
07/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1436	1	1436	1	0.00
07/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1472	1	1472	1	0.00
07/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	130	0	130	0	0.00
07/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	218	0	218	0	0.00
07/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	124	0	124	0	0.00
07/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	127	0	127	0	0.00
07/04/2017	R207 On 02-November-17			Bond Future	7.76	101.1360	7.7555	101.1360	0.00
07/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	918	1	918	1	0.00
07/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	944	1	944	1	0.00
07/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	931	1	931	1	0.00
07/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	373	0	373	0	0.00
07/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	367	0	367	0	0.00
07/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	380	0	380	0	0.00
07/04/2017	R208 On 04-May-17			Bond Future	7.91	96.6993	7.9063	96.6993	23,301.00
07/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1512	1	1512	1	0.00
07/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1571	1	1571	1	0.00
07/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1542	1	1542	1	0.00
07/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	33	0	33	0	0.00
07/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	29	0	29	0	0.00
07/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	31	0	31	0	0.00
07/04/2017	R208 On 03-August-17			Bond Future	7.92	98.5451	7.9187	98.5451	0.00
07/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1551	1	1551	1	0.00
07/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1594	1	1594	1	0.00
07/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1572	1	1572	1	0.00
07/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	389	0	389	0	0.00
07/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	381	0	381	0	0.00
07/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	398	0	398	0	0.00
07/04/2017	R208 On 02-November-17			Bond Future	7.92	97.0707	7.9177	97.0707	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
07/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1377	1	1377	1	0.00
07/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1413	1	1413	1	0.00
07/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1395	1	1395	1	0.00
07/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	618	1	618	1	0.00
07/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	608	1	608	1	0.00
07/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	628	1	628	1	0.00
07/04/2017	R209 On 04-May-17			Bond Future	9.67	70.6862	9.6705	70.6862	61,964.00
07/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1010	1	1010	1	0.00
07/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	38	0	38	0	1,130.00
07/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	566	0	566	0	0.00
07/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	587	0	587	0	0.00
07/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	333	0	333	0	0.00
07/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	609	0	609	0	0.00
07/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1280	2	1280	2	1,130.00
07/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5220	6	5220	6	0.00
07/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1983	2	1983	2	0.00
07/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2647	3	2647	3	1,130.00
07/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1936	2	1936	2	0.00
07/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1890	2	1890	2	0.00
07/04/2017	R209 On 03-August-17			Bond Future	9.72	72.0355	9.7211	72.0355	0.00
07/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1598	1	1598	1	0.00
07/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1572	1	1572	1	0.00
07/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1625	1	1625	1	0.00
07/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3483	4	3483	4	0.00
07/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3441	4	3441	4	0.00
07/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3525	4	3525	4	0.00
07/04/2017	R209 On 02-November-17			Bond Future	9.77	70.2944	9.7688	70.2944	901.00
07/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4002	4	4002	4	0.00
07/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2482	2	2482	2	0.00
07/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2424	2	2424	2	0.00
07/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	340	0	340	0	2,800.00
07/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1204	1	1204	1	2,800.00
07/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2453	2	2453	2	0.00
07/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2520	3	2520	3	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6489	7	6489	7	0.00
07/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3996	4	3996	4	0.00
07/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	4073	4	4073	4	0.00
07/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10966	11	10966	11	0.00
07/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	4034	4	4034	4	0.00
07/04/2017	R210 On 04-May-17			Bond Future	182.80	182.7869	182.7974	182.7869	1,698.00
07/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	9513	10	9513	10	0.00
07/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	9533	10	9533	10	0.00
07/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	9523	10	9523	10	0.00
07/04/2017	R210 On 03-August-17			Bond Future	186.32	186.3088	186.3178	186.3088	0.00
07/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	9972	10	9972	10	0.00
07/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	9982	10	9982	10	0.00
07/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	9962	10	9962	10	0.00
07/04/2017	R210 On 02-November-17			Bond Future	187.60	187.5861	187.5957	187.5861	0.00
07/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	4484	4	4484	4	0.00
07/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	4474	4	4474	4	0.00
07/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	4494	5	4494	5	0.00
07/04/2017	R212 On 04-May-17			Bond Future	147.57	147.5572	147.5656	147.5572	3,268.00
07/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4674	5	4674	5	0.00
07/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4684	5	4684	5	0.00
07/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4664	5	4664	5	0.00
07/04/2017	R212 On 03-August-17			Bond Future	148.37	148.3674	148.3746	148.3674	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
07/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4965	5	4965	5	0.00
07/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4975	5	4975	5	0.00
07/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4985	5	4985	5	0.00
07/04/2017	R212 On 02-November-17			Bond Future	151.31	151.3051	151.3128	151.3051	0.00
07/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
07/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	1087	1	1087	1	0.00
07/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	1107	1	1107	1	0.00
07/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	1097	1	1097	1	0.00
07/04/2017	R213 On 04-May-17			Bond Future	9.36	82.5882	9.3649	82.5882	45,201.00
07/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1054	1	1054	1	0.00
07/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1121	1	1121	1	0.00
07/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1087	1	1087	1	0.00
07/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1120	1	1120	1	0.00
07/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1087	1	1087	1	0.00
07/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1154	2	1154	2	0.00
07/04/2017	R213 On 03-August-17			Bond Future	9.41	84.1647	9.4130	84.1647	0.00
07/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2080	2	2080	2	0.00
07/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2112	2	2112	2	0.00
07/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2143	2	2143	2	0.00
07/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2594	3	2594	3	0.00
07/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2560	3	2560	3	0.00
07/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2629	3	2629	3	0.00
07/04/2017	R213 On 02-November-17			Bond Future	9.46	82.2604	9.4599	82.2604	0.00
07/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2733	2	2733	2	0.00
07/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2670	2	2670	2	0.00
07/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2701	2	2701	2	0.00
07/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3455	4	3455	4	0.00
07/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3420	4	3420	4	0.00
07/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3386	4	3386	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
07/04/2017	R214 On 04-May-17			Bond Future	9.76	70.7812	9.7552	70.7812	35,332.00
07/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	643	1	643	1	0.00
07/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	691	1	691	1	0.00
07/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	667	1	667	1	0.00
07/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	2013	2	2013	2	0.00
07/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1965	2	1965	2	0.00
07/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1918	2	1918	2	0.00
07/04/2017	R214 On 03-August-17			Bond Future	9.80	72.1322	9.8045	72.1322	0.00
07/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1670	1	1670	1	0.00
07/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1697	2	1697	2	0.00
07/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1725	2	1725	2	0.00
07/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3691	4	3691	4	0.00
07/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3647	4	3647	4	0.00
07/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3735	4	3735	4	0.00
07/04/2017	R214 On 02-November-17			Bond Future	9.85	70.2462	9.8527	70.2462	0.00
07/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2459	2	2459	2	0.00
07/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2519	2	2519	2	0.00
07/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2489	2	2489	2	0.00
07/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4270	5	4270	5	0.00
07/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4352	5	4352	5	0.00
07/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4310	5	4310	5	0.00
07/04/2017	R248 On 04-May-17			Bond Future	9.82	90.6845	9.8157	90.6845	77,183.00
07/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1045	1	1045	1	0.00
07/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1011	1	1011	1	0.00
07/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	978	1	978	1	0.00
07/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2396	3	2396	3	0.00
07/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2340	3	2340	3	0.00
07/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2454	3	2454	3	0.00
07/04/2017	R248 On 03-August-17			Bond Future	9.87	92.4155	9.8671	92.4155	170.00
07/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2207	2	2207	2	0.00
07/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2242	2	2242	2	0.00
07/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2172	2	2172	2	0.00
07/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4799	5	4799	5	0.00
07/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4856	5	4856	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
07/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4913	5	4913	5	0.00
07/04/2017	R248 On 02-November-17			Bond Future	9.92	89.7849	9.9172	89.7849	0.00
07/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3261	3	3261	3	0.00
07/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3337	3	3337	3	0.00
07/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3299	3	3299	3	0.00
07/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5705	6	5705	6	0.00
07/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5653	6	5653	6	0.00
07/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5601	6	5601	6	0.00