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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	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
06/07/2017	2025 On 03-August-17			Bond Future	127.46	127.5657	127.4635	127.5657	2,414.00
06/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6497	6	6497	6	0.00
06/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6517	6	6517	6	0.00
06/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6507	6	6507	6	0.00
06/07/2017	2025 On 02-November-17			Bond Future	129.92	130.0288	129.9235	130.0288	0.00
06/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3046	3	3046	3	0.00
06/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3056	3	3056	3	0.00
06/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3036	3	3036	3	0.00
06/07/2017	2025 On 01-February-18			Bond Future	131.14	131.2472	131.1390	131.2472	0.00
06/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2751	3	2751	3	0.00
06/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2741	3	2741	3	0.00
06/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2761	3	2761	3	0.00
06/07/2017	2029 On 03-August-17			Bond Future	99.38	99.3899	99.3794	99.3899	0.00
06/07/2017	2029 On 01-February-18			Bond Future	102.27	102.2844	102.2719	102.2844	0.00
06/07/2017	2030 On 03-August-17			Bond Future	9.46	90.0507	9.4590	90.0507	43,303.00
06/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	802	0	802	0	0.00
06/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	734	0	734	0	0.00
06/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	870	0	870	0	0.00
06/07/2017	2030 On 02-November-17			Bond Future	9.51	91.7696	9.5137	91.7696	1.00
06/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	1089	1	1089	1	0.00
06/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	1022	1	1022	1	0.00
06/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	1157	1	1157	1	0.00
06/07/2017	2030 On 01-February-18			Bond Future	9.57	89.5453	9.5677	89.5453	0.00
06/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	1166	1	1166	1	0.00
06/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	1232	1	1232	1	0.00
06/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	1298	1	1298	1	0.00
06/07/2017	2032 On 03-August-17			Bond Future	9.64	92.5252	9.6439	92.5252	27,082.00
06/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	533	1	533	1	0.00
06/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	489	1	489	1	0.00
06/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	511	1	511	1	0.00
06/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1934	2	1934	2	0.00
06/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	2037	2	2037	2	0.00
06/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1985	2	1985	2	0.00
06/07/2017	2032 On 02-November-17			Bond Future	9.70	90.1335	9.7036	90.1335	0.00
06/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1595	2	1595	2	0.00
06/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1624	2	1624	2	0.00
06/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	1653	2	1653	2	0.00
06/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	3148	3	3148	3	0.00
06/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	3192	3	3192	3	0.00
06/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	3105	3	3105	3	0.00
06/07/2017	2032 On 01-February-18			Bond Future	9.76	91.8825	9.7623	91.8825	0.00
06/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2332	3	2332	3	0.00
06/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2363	3	2363	3	0.00
06/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2394	3	2394	3	0.00
06/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3786	4	3786	4	0.00
06/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3746	4	3746	4	0.00
06/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3826	4	3826	4	0.00
06/07/2017	2033 On 03-August-17			Bond Future	104.14	104.1558	104.1448	104.1558	6,534.00
06/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	8975	9	8975	9	0.00
06/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	8985	9	8985	9	0.00
06/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	8995	9	8995	9	0.00
06/07/2017	2033 On 02-November-17			Bond Future	105.08	105.0944	105.0822	105.0944	0.00
06/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	4998	5	4998	5	0.00
06/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5008	5	5008	5	0.00
06/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	4988	5	4988	5	0.00
06/07/2017	2033 On 01-February-18			Bond Future	107.16	107.1720	107.1589	107.1720	0.00
06/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2481	2	2481	2	0.00
06/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2501	2	2501	2	0.00
06/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2491	2	2491	2	0.00
06/07/2017	2037 On 03-August-17			Bond Future	9.89	88.8164	9.8899	88.8164	66,825.00
06/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	380	1	380	1	0.00
06/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	363	1	363	1	0.00
06/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	346	0	346	0	0.00
06/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2902	3	2902	3	0.00
06/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2838	2	2838	2	0.00
06/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2967	3	2967	3	0.00
06/07/2017	2037 On 02-November-17			Bond Future	9.95	90.5117	9.9481	90.5117	233.00
06/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1626	2	1626	2	0.00
06/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1655	2	1655	2	0.00
06/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1597	2	1597	2	0.00
06/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3831	4	3831	4	0.00
06/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3882	4	3882	4	0.00
06/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3933	4	3933	4	0.00
06/07/2017	2037 On 01-February-18			Bond Future	10.01	88.0127	10.0060	88.0127	0.00
06/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	2776	3	2776	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	2810	3	2810	3	0.00
06/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	2741	3	2741	3	0.00
06/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	4205	4	4205	4	0.00
06/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	4162	4	4162	4	0.00
06/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	4248	4	4248	4	0.00
06/07/2017	2038 On 03-August-17			Bond Future	128.17	129.6535	128.1661	129.6535	22,601.00
06/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13004	12	13004	12	0.00
06/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	12994	12	12994	12	0.00
06/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13014	12	13014	12	0.00
06/07/2017	2038 On 02-November-17			Bond Future	130.64	132.1569	130.6395	132.1569	0.00
06/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	6180	5	6180	5	0.00
06/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	6160	5	6160	5	0.00
06/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	6170	5	6170	5	0.00
06/07/2017	2038 On 01-February-18			Bond Future	131.70	133.2484	131.7002	133.2484	0.00
06/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	5230	4	5230	4	0.00
06/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	5240	4	5240	4	0.00
06/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	5250	4	5250	4	0.00
06/07/2017	2040 On 03-August-17			Bond Future	9.97	92.1351	9.9701	92.1351	14,089.00
06/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	373	1	373	1	0.00
06/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	356	1	356	1	0.00
06/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	340	0	340	0	0.00
06/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	3328	3	3328	3	0.00
06/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	3399	3	3399	3	0.00
06/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	3258	3	3258	3	0.00
06/07/2017	2040 On 02-November-17			Bond Future	10.03	93.8939	10.0288	93.8939	0.00

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06/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1559	2	1559	2	0.00
06/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1588	2	1588	2	0.00
06/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1530	2	1530	2	0.00
06/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4602	4	4602	4	0.00
06/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4660	4	4660	4	0.00
06/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4718	4	4718	4	0.00
06/07/2017	2040 On 01-February-18			Bond Future	10.09	91.2102	10.0874	91.2102	0.00
06/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	2888	3	2888	3	0.00
06/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	2959	3	2959	3	0.00
06/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	2924	3	2924	3	0.00
06/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4674	4	4674	4	0.00
06/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4626	4	4626	4	0.00
06/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4579	4	4579	4	0.00
06/07/2017	2044 On 03-August-17			Bond Future	10.00	89.2192	10.0046	89.2192	24,396.00
06/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	325	0	325	0	0.00
06/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	310	0	310	0	0.00
06/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	341	0	341	0	0.00
06/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	3612	3	3612	3	0.00
06/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	3539	3	3539	3	0.00
06/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	3466	3	3466	3	0.00
06/07/2017	2044 On 02-November-17			Bond Future	10.06	90.9223	10.0619	90.9223	200.00
06/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1499	2	1499	2	0.00
06/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1555	2	1555	2	0.00
06/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1527	2	1527	2	0.00
06/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4918	5	4918	5	0.00
06/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4859	4	4859	4	0.00
06/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4799	4	4799	4	0.00
06/07/2017	2044 On 01-February-18			Bond Future	10.12	88.3061	10.1190	88.3061	0.00
06/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	2933	3	2933	3	0.00
06/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	2968	3	2968	3	0.00
06/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	2897	3	2897	3	0.00
06/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4749	4	4749	4	0.00
06/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4700	4	4700	4	0.00
06/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4798	4	4798	4	0.00

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06/07/2017	2046 On 03-August-17			Bond Future	125.20	125.2128	125.1994	125.2128	23,901.00
06/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	15991	16	15991	16	0.00
06/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	15971	16	15971	16	0.00
06/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	15981	16	15981	16	0.00
06/07/2017	2046 On 02-November-17			Bond Future	126.03	126.0474	126.0329	126.0474	0.00
06/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	10277	10	10277	10	0.00
06/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	10287	10	10287	10	0.00
06/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	10267	10	10267	10	0.00
06/07/2017	2046 On 01-February-18			Bond Future	128.52	128.5392	128.5235	128.5392	0.00
06/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	4376	4	4376	4	0.00
06/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	4386	4	4386	4	0.00
06/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	4396	4	4396	4	0.00
06/07/2017	2050 On 03-August-17			Bond Future	131.38	131.0941	131.3754	131.0941	26,041.00
06/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	17855	18	17855	18	0.00
06/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	17865	18	17865	18	0.00
06/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	17845	18	17845	18	0.00
06/07/2017	2050 On 02-November-17			Bond Future	133.91	133.6253	133.9109	133.6253	0.00
06/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	10739	11	10739	11	0.00
06/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	10749	11	10749	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	10759	11	10759	11	0.00
06/07/2017	2050 On 01-February-18			Bond Future	134.87	134.5750	134.8655	134.5750	0.00
06/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
06/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	5374	6	5374	6	0.00
06/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	5384	6	5384	6	0.00
06/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	5364	6	5364	6	0.00
06/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	AL37 On 03-August-17			Index Future	539.69	540.7680	539.6890	540.7680	0.00
06/07/2017	AL37 On 02-November-17			Index Future	549.99	551.0900	549.9850	551.0900	0.00
06/07/2017	AL37 On 01-February-18			Index Future	560.66	561.7840	560.6580	561.7840	0.00
06/07/2017	AL7T On 03-August-17			Index Future	617.01	619.2350	617.0080	619.2350	0.00
06/07/2017	AL7T On 02-November-17			Index Future	628.78	631.0550	628.7800	631.0550	0.00
06/07/2017	AL7T On 01-February-18			Index Future	640.98	643.3010	640.9820	643.3010	0.00
06/07/2017	ALBI On 03-August-17			Index Future	555.16	557.7230	555.1590	557.7230	596.00
06/07/2017	ALBI On 02-November-17			Index Future	565.75	568.3680	565.7510	568.3680	0.00
06/07/2017	ALBI On 01-February-18			Index Future	576.73	579.3980	576.7300	579.3980	0.00
06/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2017	EL28 On 03-August-17			Bond Future	127.39	127.4046	127.3934	127.4046	0.00
06/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7777	8	7777	8	0.00
06/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7767	8	7767	8	0.00
06/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7787	8	7787	8	0.00
06/07/2017	EL28 On 02-November-17			Bond Future	128.11	128.1208	128.1082	128.1208	0.00
06/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5762	6	5762	6	0.00
06/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5772	6	5772	6	0.00
06/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5782	6	5782	6	0.00
06/07/2017	EL28 On 01-February-18			Bond Future	130.64	130.6536	130.6400	130.6536	0.00
06/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1650	2	1650	2	0.00
06/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1670	2	1670	2	0.00
06/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1660	2	1660	2	0.00
06/07/2017	ES33 On 03-August-17			Bond Future	11.00	77.2250	11.0009	77.2250	9,466.00
06/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2889	2	2889	2	0.00
06/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2826	2	2826	2	0.00
06/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2763	2	2763	2	0.00
06/07/2017	ES33 On 02-November-17			Bond Future	11.10	74.9074	11.1023	74.9074	0.00
06/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2604	2	2604	2	0.00
06/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2542	2	2542	2	0.00
06/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2666	2	2666	2	0.00
06/07/2017	ES33 On 01-February-18			Bond Future	11.21	76.3610	11.2064	76.3610	0.00
06/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
06/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1207	1	1207	1	0.00
06/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1148	1	1148	1	0.00
06/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1266	1	1266	1	0.00
06/07/2017	ES42 On 03-August-17			Bond Future	11.17	80.6380	11.1706	80.6380	7,957.00
06/07/2017	ES42 On 02-November-17			Bond Future	11.27	77.9156	11.2699	77.9156	0.00
06/07/2017	ES42 On 01-February-18			Bond Future	11.37	79.4275	11.3686	79.4275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	GOVI On 03-August-17			GOVI	553.70	556.2670	553.6990	556.2670	411.00
06/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	74010	5	74010	5	0.00
06/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	74110	5	74110	5	0.00
06/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	73910	5	73910	5	0.00
06/07/2017	GOVI On 02-November-17			GOVI	564.26	566.8850	564.2630	566.8850	0.00
06/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	81870	6	81870	6	0.00
06/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	81970	6	81970	6	0.00
06/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	81770	6	81770	6	0.00
06/07/2017	GOVI On 01-February-18			GOVI	575.21	577.8860	575.2130	577.8860	0.00
06/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
06/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	58170	3	58170	3	0.00
06/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	58270	3	58270	3	0.00
06/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	58070	3	58070	3	0.00
06/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2017	IGOV On 03-August-17			Index Future	247.10	247.3450	247.1030	247.3450	1,319.00
06/07/2017	IGOV On 02-November-17			Index Future	251.87	252.1200	251.8720	252.1200	0.00
06/07/2017	IGOV On 01-February-18			Index Future	256.85	257.1040	256.8500	257.1040	0.00
06/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
06/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
06/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
06/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8210	99.8218	99.8210	0.00
06/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7744	99.7741	99.7744	0.00
06/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9354	99.9357	99.9354	0.00
06/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.10	100.0947	100.0959	100.0947	0.00
06/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8483	99.8489	99.8483	0.00
06/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0555	99.0556	99.0555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6231	98.6225	98.6231	0.00
06/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.57	98.5644	98.5657	98.5644	0.00
06/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	98.9500	98.9500	98.9500	0.00
06/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3616	99.3599	99.3616	0.00
06/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7768	99.7729	99.7768	0.00
06/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.21	100.2176	100.2139	100.2176	0.00
06/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.66	96.6425	96.6613	96.6425	0.00
06/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.94	95.9214	95.9443	95.9214	0.00
06/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.20	95.1706	95.1964	95.1706	0.00
06/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.42	95.3933	95.4201	95.3933	0.00
06/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.64	97.6184	97.6436	97.6184	51.00
06/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.82	97.7907	97.8150	97.7907	0.00
06/07/2017	IS05 On 21-June-22			Interest Rate Swap	99.05	99.0189	99.0453	99.0189	0.00
06/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.27	101.2407	101.2741	101.2407	0.00
06/07/2017	IS10 On 17-December-25			Interest Rate Swap	96.40	96.3141	96.4033	96.3141	0.00
06/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.48	93.3970	93.4843	93.3970	0.00
06/07/2017	IS10 On 15-June-26			Interest Rate Swap	92.29	92.2052	92.2904	92.2052	0.00
06/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.47	94.3894	94.4737	94.3894	0.00
06/07/2017	IS10 On 21-December-26			Interest Rate Swap	98.26	98.1717	98.2553	98.1717	0.00
06/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.88	96.7964	96.8819	96.7964	0.00
06/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.97	98.8813	98.9679	98.8813	0.00
06/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.68	102.5895	102.6763	102.5895	0.00
06/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
06/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
06/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
06/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
06/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
06/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
06/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
06/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
06/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
06/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
06/07/2017	R023 On 03-August-17			Bond Future	8.30	101.2304	8.3007	101.2304	38,422.00
06/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1366	2	1366	2	0.00
06/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1434	2	1434	2	0.00
06/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1400	2	1400	2	0.00
06/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	168	0	168	0	0.00
06/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	160	0	160	0	0.00
06/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	152	0	152	0	0.00
06/07/2017	R023 On 02-November-17			Bond Future	8.34	99.2325	8.3357	99.2325	0.00
06/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1569	2	1569	2	0.00
06/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1596	2	1596	2	0.00
06/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1623	2	1623	2	0.00
06/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	627	1	627	1	0.00
06/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	613	1	613	1	0.00
06/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	642	1	642	1	0.00
06/07/2017	R023 On 01-February-18			Bond Future	8.37	101.1581	8.3688	101.1581	0.00
06/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1302	1	1302	1	0.00
06/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1322	1	1322	1	0.00
06/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1282	1	1282	1	0.00
06/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1497	1	1497	1	0.00
06/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1477	1	1477	1	0.00
06/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1517	1	1517	1	0.00
06/07/2017	R035 On 03-August-17			Bond Future	9.81	96.6693	9.8090	96.6693	11,069.00
06/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	2380	2	2380	2	0.00
06/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	2299	2	2299	2	0.00
06/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	2461	2	2461	2	0.00
06/07/2017	R035 On 02-November-17			Bond Future	9.87	94.0139	9.8712	94.0139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	2047	1	2047	1	0.00
06/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	2127	2	2127	2	0.00
06/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	2207	2	2207	2	0.00
06/07/2017	R035 On 01-February-18			Bond Future	9.93	95.8382	9.9338	95.8382	0.00
06/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	1414	1	1414	1	0.00
06/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	1570	1	1570	1	0.00
06/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	1492	1	1492	1	0.00
06/07/2017	R186 On 03-August-17			Bond Future	8.93	111.6120	8.9257	111.6120	131,473.00
06/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	856	1	856	1	0.00
06/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	3806	4	3806	4	0.00
06/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	2929	3	2929	3	0.00
06/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	955	1	955	1	0.00
06/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	888	1	888	1	0.00
06/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	459	1	459	1	0.00
06/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	282	0	282	0	0.00
06/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	573	1	573	1	0.00
06/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1211	1	1211	1	0.00
06/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	706	1	706	1	0.00
06/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	921	1	921	1	0.00
06/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	1028	1	1028	1	0.00
06/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	64	0	64	0	6,500.00
06/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	148	0	148	0	750.00
06/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	993	1	993	1	0.00
06/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1639	1	1639	1	3,654.00
06/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	2141	2	2141	2	2,500.00
06/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	718	1	718	1	0.00
06/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	1416	1	1416	1	7,100.00
06/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	927	1	927	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	1212	1	1212	1	750.00
06/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	960	1	960	1	0.00
06/07/2017	R186 On 02-November-17			Bond Future	8.97	113.7424	8.9746	113.7424	4.00
06/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	1643	2	1643	2	0.00
06/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	1674	2	1674	2	0.00
06/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	1705	2	1705	2	0.00
06/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2031	2	2031	2	0.00
06/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	2192	2	2192	2	0.00
06/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	2262	2	2262	2	0.00
06/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1866	2	1866	2	5,000.00
06/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	2227	2	2227	2	0.00
06/07/2017	R186 On 01-February-18			Bond Future	9.02	110.6470	9.0219	110.6470	0.00
06/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2369	3	2369	3	0.00
06/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2432	3	2432	3	0.00
06/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2400	3	2400	3	0.00
06/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2764	3	2764	3	0.00
06/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2731	3	2731	3	0.00
06/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2700	2	2700	2	0.00
06/07/2017	R197 On 03-August-17			Bond Future	294.60	294.7891	294.5968	294.7891	2,350.00
06/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	13463	13	13463	13	0.00
06/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	13473	13	13473	13	0.00
06/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	13453	13	13453	13	0.00
06/07/2017	R197 On 02-November-17			Bond Future	300.28	300.4811	300.2824	300.4811	0.00
06/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4878	5	4878	5	0.00
06/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4888	5	4888	5	0.00
06/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4868	5	4868	5	0.00
06/07/2017	R197 On 01-February-18			Bond Future	299.16	299.3680	299.1634	299.3680	0.00
06/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2517	2	2517	2	0.00
06/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2507	2	2507	2	0.00
06/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2497	2	2497	2	0.00
06/07/2017	R202 On 03-August-17			Bond Future	238.68	238.7015	238.6761	238.7015	30,561.00
06/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	19684	20	19684	20	0.00
06/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	19694	20	19694	20	0.00
06/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	19674	20	19674	20	0.00
06/07/2017	R202 On 02-November-17			Bond Future	243.28	243.3103	243.2823	243.3103	0.00
06/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	10608	11	10608	11	0.00
06/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	10618	11	10618	11	0.00
06/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	10628	11	10628	11	0.00
06/07/2017	R202 On 01-February-18			Bond Future	244.34	244.3737	244.3438	244.3737	0.00
06/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	4726	5	4726	5	0.00
06/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	4736	5	4736	5	0.00
06/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	4716	5	4716	5	0.00
06/07/2017	R203 On 03-August-17			Bond Future	7.42	103.3264	7.4171	103.3264	0.00
06/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	273	0	273	0	0.00
06/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	272	0	272	0	0.00
06/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	270	0	270	0	0.00
06/07/2017	R204 On 03-August-17			Bond Future	7.57	101.5884	7.5668	101.5884	42,011.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	271	0	271	0	0.00
06/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	292	0	292	0	0.00
06/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	282	0	282	0	0.00
06/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	37	0	37	0	0.00
06/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	34	0	34	0	0.00
06/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	31	0	31	0	0.00
06/07/2017	R204 On 02-November-17			Bond Future	7.52	103.5275	7.5246	103.5275	0.00
06/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	293	0	293	0	0.00
06/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	276	0	276	0	0.00
06/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	284	0	284	0	0.00
06/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	48	0	48	0	0.00
06/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	46	0	46	0	0.00
06/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	43	0	43	0	0.00
06/07/2017	R204 On 01-February-18			Bond Future	7.43	101.4964	7.4251	101.4964	0.00
06/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	147	0	147	0	0.00
06/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	154	0	154	0	0.00
06/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	151	0	151	0	0.00
06/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	288	0	288	0	0.00
06/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	284	0	284	0	0.00
06/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	293	0	293	0	0.00
06/07/2017	R207 On 03-August-17			Bond Future	7.75	99.4228	7.7534	99.4228	47,287.00
06/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	950	1	950	1	51.00
06/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1368	1	1368	1	0.00
06/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1411	1	1411	1	0.00
06/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1390	1	1390	1	0.00
06/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
06/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
06/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
06/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	10	0	10	0	0.00
06/07/2017	R207 On 02-November-17			Bond Future	7.75	101.3205	7.7488	101.3205	0.00
06/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	724	1	724	1	0.00
06/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	709	1	709	1	0.00
06/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	695	1	695	1	0.00
06/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	139	0	139	0	0.00

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06/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	144	0	144	0	0.00
06/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	134	0	134	0	0.00
06/07/2017	R207 On 01-February-18			Bond Future	7.73	99.6447	7.7288	99.6447	0.00
06/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	375	0	375	0	0.00
06/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	383	0	383	0	0.00
06/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	391	0	391	0	0.00
06/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	592	1	592	1	0.00
06/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	583	1	583	1	0.00
06/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	602	1	602	1	0.00
06/07/2017	R208 On 03-August-17			Bond Future	7.88	99.0007	7.8810	99.0007	36,961.00
06/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1296	1	1296	1	0.00
06/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1352	1	1352	1	0.00
06/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1324	1	1324	1	0.00
06/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	28	0	28	0	0.00
06/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	26	0	26	0	0.00
06/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	24	0	24	0	0.00
06/07/2017	R208 On 02-November-17			Bond Future	7.89	97.4885	7.8936	97.4885	0.00
06/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1080	1	1080	1	0.00
06/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1121	1	1121	1	0.00
06/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1101	1	1101	1	0.00
06/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	255	0	255	0	0.00
06/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	247	0	247	0	0.00
06/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	262	0	262	0	0.00
06/07/2017	R208 On 01-February-18			Bond Future	7.90	99.3803	7.8986	99.3803	0.00
06/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	728	1	728	1	0.00
06/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	701	1	701	1	0.00
06/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	715	1	715	1	0.00
06/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	886	1	886	1	0.00
06/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	872	1	872	1	0.00
06/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	858	1	858	1	0.00
06/07/2017	R209 On 03-August-17			Bond Future	9.78	72.6717	9.7773	72.6717	74,527.00
06/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	255	0	255	0	0.00
06/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	243	0	243	0	0.00
06/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	268	0	268	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	2507	2	2507	2	0.00
06/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	2452	2	2452	2	0.00
06/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2563	2	2563	2	0.00
06/07/2017	R209 On 02-November-17			Bond Future	9.83	70.9089	9.8320	70.9089	800.00
06/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	2746	3	2746	3	0.00
06/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	1900	2	1900	2	0.00
06/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1330	2	1330	2	0.00
06/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1282	1	1282	1	0.00
06/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	408	0	408	0	4,100.00
06/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5302	6	5302	6	0.00
06/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	48	0	48	0	2,800.00
06/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1306	1	1306	1	0.00
06/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1674	2	1674	2	3,360.00
06/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	6103	6	6103	6	0.00
06/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	600	1	600	1	1,300.00
06/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	11084	11	11084	11	0.00
06/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	3340	3	3340	3	0.00
06/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	3254	3	3254	3	0.00
06/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	3297	3	3297	3	0.00
06/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2433	2	2433	2	6,500.00
06/07/2017	R209 On 01-February-18			Bond Future	9.89	72.2849	9.8856	72.2849	0.00
06/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2283	3	2283	3	0.00
06/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2340	3	2340	3	0.00
06/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2312	3	2312	3	0.00
06/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3419	3	3419	3	0.00
06/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3346	3	3346	3	0.00
06/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3382	3	3382	3	0.00
06/07/2017	R210 On 03-August-17			Bond Future	185.35	185.3653	185.3454	185.3653	1,675.00
06/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	10945	11	10945	11	0.00
06/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	10935	11	10935	11	0.00
06/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	10955	11	10955	11	0.00

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06/07/2017	R210 On 02-November-17			Bond Future	186.52	186.5448	186.5229	186.5448	0.00
06/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5557	6	5557	6	0.00
06/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5567	6	5567	6	0.00
06/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5547	6	5547	6	0.00
06/07/2017	R210 On 01-February-18			Bond Future	190.21	190.2326	190.2091	190.2326	0.00
06/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2151	2	2151	2	0.00
06/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2171	2	2171	2	0.00
06/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2161	2	2161	2	0.00
06/07/2017	R212 On 03-August-17			Bond Future	147.93	147.9492	147.9335	147.9492	4,858.00
06/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5406	5	5406	5	0.00
06/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5416	5	5416	5	0.00
06/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5426	5	5426	5	0.00
06/07/2017	R212 On 02-November-17			Bond Future	150.79	150.8059	150.7886	150.8059	0.00
06/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1611	2	1611	2	0.00
06/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1631	2	1631	2	0.00
06/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1621	2	1621	2	0.00
06/07/2017	R212 On 01-February-18			Bond Future	151.71	151.7269	151.7084	151.7269	0.00
06/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
06/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2982	3	2982	3	0.00
06/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2992	3	2992	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3002	3	3002	3	0.00
06/07/2017	R213 On 03-August-17			Bond Future	9.53	84.3916	9.5324	84.3916	61,923.00
06/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	459	1	459	1	0.00
06/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	500	1	500	1	0.00
06/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	479	1	479	1	0.00
06/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1743	2	1743	2	0.00
06/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1697	1	1697	1	0.00
06/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1789	2	1789	2	0.00
06/07/2017	R213 On 02-November-17			Bond Future	9.59	82.4526	9.5894	82.4526	0.00
06/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1399	2	1399	2	0.00
06/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1348	2	1348	2	0.00
06/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1374	2	1374	2	0.00
06/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2970	3	2970	3	0.00
06/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2929	3	2929	3	0.00
06/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2889	3	2889	3	0.00
06/07/2017	R213 On 01-February-18			Bond Future	9.65	84.0526	9.6466	84.0526	0.00
06/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2062	2	2062	2	0.00
06/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2035	2	2035	2	0.00
06/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2008	2	2008	2	0.00
06/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3486	3	3486	3	0.00
06/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3448	3	3448	3	0.00
06/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3523	3	3523	3	0.00
06/07/2017	R214 On 03-August-17			Bond Future	9.90	72.5441	9.8972	72.5441	37,026.00
06/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	216	0	216	0	0.00
06/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	239	0	239	0	0.00
06/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	227	0	227	0	0.00
06/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2911	3	2911	3	0.00
06/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2791	2	2791	2	0.00
06/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2851	2	2851	2	0.00
06/07/2017	R214 On 02-November-17			Bond Future	9.95	70.6324	9.9532	70.6324	0.00
06/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1206	1	1206	1	0.00
06/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1253	1	1253	1	0.00
06/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1229	1	1229	1	0.00
06/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3728	3	3728	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3680	3	3680	3	0.00
06/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3776	3	3776	3	0.00
06/07/2017	R214 On 01-February-18			Bond Future	10.01	72.0031	10.0092	72.0031	0.00
06/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2386	3	2386	3	0.00
06/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2446	3	2446	3	0.00
06/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2416	3	2416	3	0.00
06/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3657	3	3657	3	0.00
06/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3619	3	3619	3	0.00
06/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3581	3	3581	3	0.00
06/07/2017	R248 On 03-August-17			Bond Future	9.96	92.9553	9.9629	92.9553	77,296.00
06/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	306	0	306	0	0.00
06/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	291	0	291	0	0.00
06/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	321	0	321	0	0.00
06/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	3704	3	3704	3	0.00
06/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	3780	3	3780	3	0.00
06/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	3857	3	3857	3	0.00
06/07/2017	R248 On 02-November-17			Bond Future	10.02	90.2922	10.0211	90.2922	226.00
06/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1601	2	1601	2	0.00
06/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1660	2	1660	2	0.00
06/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1631	2	1631	2	0.00
06/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4931	4	4931	4	0.00
06/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4871	4	4871	4	0.00
06/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4811	4	4811	4	0.00
06/07/2017	R248 On 01-February-18			Bond Future	10.08	92.0444	10.0795	92.0444	0.00
06/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3177	4	3177	4	0.00
06/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3216	4	3216	4	0.00
06/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3255	4	3255	4	0.00
06/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4740	4	4740	4	0.00
06/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4693	4	4693	4	0.00
06/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4788	4	4788	4	0.00