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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	2025 On 01-February-18			Bond Future	128.40	128.3996	128.4032	128.3996	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5497	6	5497	6	0.00
07/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5477	5	5477	5	0.00
07/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5487	5	5487	5	0.00
07/12/2017	2025 On 03-May-18			Bond Future	130.81	130.8064	130.8081	130.8064	0.00
07/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2402	2	2402	2	0.00
07/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2392	2	2392	2	0.00
07/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2412	2	2412	2	0.00
07/12/2017	2025 On 02-August-18			Bond Future	133.27	133.2656	133.2694	133.2656	0.00
07/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3391	3	3391	3	0.00
07/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3401	3	3401	3	0.00
07/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3381	3	3381	3	0.00
07/12/2017	2029 On 01-February-18			Bond Future	99.41	99.4060	99.4090	99.4060	1,370.00
07/12/2017	2029 On 03-May-18			Bond Future	100.25	100.2513	100.2527	100.2513	0.00
07/12/2017	2029 On 02-August-18			Bond Future	102.17	102.1701	102.1732	102.1701	0.00
07/12/2017	2030 On 01-February-18			Bond Future	9.74	88.4631	9.7406	88.4631	70,699.00
07/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2412	2	2412	2	0.00
07/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2346	2	2346	2	0.00
07/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2279	2	2279	2	0.00
07/12/2017	2030 On 03-May-18			Bond Future	9.82	90.1145	9.8179	90.1145	0.00
07/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	2028	2	2028	2	0.00
07/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1963	1	1963	1	0.00
07/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	2092	2	2092	2	0.00
07/12/2017	2030 On 02-August-18			Bond Future	9.90	87.8152	9.8960	87.8152	0.00
07/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2681	2	2681	2	0.00
07/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2810	2	2810	2	0.00
07/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2746	2	2746	2	0.00
07/12/2017	2032 On 01-February-18			Bond Future	9.92	90.8517	9.9172	90.8517	45,750.00
07/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	949	1	949	1	0.00
07/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	471	1	471	1	7,800.00
07/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	927	1	927	1	0.00
07/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	350	0	350	0	7,500.00
07/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	707	1	707	1	750.00
07/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	621	1	621	1	6,800.00
07/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	905	1	905	1	0.00
07/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5454	5	5454	5	0.00
07/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3417	3	3417	3	0.00
07/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	3985	4	3985	4	0.00
07/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4260	4	4260	4	0.00
07/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3467	3	3467	3	0.00
07/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3368	3	3368	3	0.00
07/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4839	4	4839	4	0.00
07/12/2017	2032 On 03-May-18			Bond Future	9.99	88.3906	9.9931	88.3906	0.00
07/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2434	3	2434	3	0.00
07/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2463	3	2463	3	0.00
07/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2492	3	2492	3	0.00
07/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4357	4	4357	4	0.00
07/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4438	4	4438	4	0.00
07/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4398	4	4398	4	0.00
07/12/2017	2032 On 02-August-18			Bond Future	10.07	90.0645	10.0670	90.0645	0.00
07/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2895	3	2895	3	0.00

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07/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2867	3	2867	3	0.00
07/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2839	3	2839	3	0.00
07/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5555	5	5555	5	0.00
07/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5597	5	5597	5	0.00
07/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5515	5	5515	5	0.00
07/12/2017	2033 On 01-February-18			Bond Future	102.51	102.5024	102.5058	102.5024	5,283.00
07/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7144	7	7144	7	0.00
07/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7154	7	7154	7	0.00
07/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7134	7	7134	7	0.00
07/12/2017	2033 On 03-May-18			Bond Future	103.34	103.3352	103.3370	103.3352	0.00
07/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4353	4	4353	4	0.00
07/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4363	4	4363	4	0.00
07/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4373	4	4373	4	0.00
07/12/2017	2033 On 02-August-18			Bond Future	105.32	105.3131	105.3166	105.3131	0.00
07/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4613	5	4613	5	0.00
07/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4623	5	4623	5	0.00
07/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4603	5	4603	5	0.00
07/12/2017	2037 On 01-February-18			Bond Future	10.14	86.9235	10.1405	86.9235	53,670.00
07/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1313	2	1313	2	2,000.00
07/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1153	1	1153	1	0.00
07/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1179	1	1179	1	0.00
07/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1127	1	1127	1	0.00
07/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2902	3	2902	3	0.00
07/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	4872	5	4872	5	0.00
07/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	720	1	720	1	2,000.00

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07/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1582	1	1582	1	2,000.00
07/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3541	3	3541	3	0.00
07/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3646	3	3646	3	0.00
07/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3289	3	3289	3	0.00
07/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3593	3	3593	3	0.00
07/12/2017	2037 On 03-May-18			Bond Future	10.22	88.5461	10.2168	88.5461	0.00
07/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2904	3	2904	3	0.00
07/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2969	3	2969	3	0.00
07/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2936	3	2936	3	0.00
07/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4704	4	4704	4	0.00
07/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4748	4	4748	4	0.00
07/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4661	4	4661	4	0.00
07/12/2017	2037 On 02-August-18			Bond Future	10.29	85.9669	10.2938	85.9669	0.00
07/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3416	4	3416	4	0.00
07/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3447	4	3447	4	0.00
07/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3479	4	3479	4	0.00
07/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5877	6	5877	6	0.00
07/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5964	6	5964	6	0.00
07/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5920	6	5920	6	0.00
07/12/2017	2038 On 01-February-18			Bond Future	123.25	123.2424	123.2463	123.2424	19,043.00
07/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	13684	14	13684	14	0.00
07/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	13704	14	13704	14	0.00
07/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	13694	14	13694	14	0.00
07/12/2017	2038 On 03-May-18			Bond Future	125.55	125.5525	125.5546	125.5525	0.00
07/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	6715	7	6715	7	0.00
07/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	6735	7	6735	7	0.00
07/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	6725	7	6725	7	0.00
07/12/2017	2038 On 02-August-18			Bond Future	127.91	127.9056	127.9096	127.9056	0.00

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07/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	6620	7	6620	7	0.00
07/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	6630	7	6630	7	0.00
07/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	6640	7	6640	7	0.00
07/12/2017	2040 On 01-February-18			Bond Future	10.24	89.9365	10.2360	89.9365	26,023.00
07/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1117	1	1117	1	0.00
07/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1169	1	1169	1	0.00
07/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1143	1	1143	1	0.00
07/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	4035	4	4035	4	0.00
07/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3977	4	3977	4	0.00
07/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	4093	4	4093	4	0.00
07/12/2017	2040 On 03-May-18			Bond Future	10.31	91.6153	10.3129	91.6153	0.00
07/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3122	3	3122	3	0.00
07/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3157	3	3157	3	0.00
07/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2885	3	2885	3	1,500.00
07/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	673	1	673	1	1,500.00
07/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3088	3	3088	3	0.00
07/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	5099	5	5099	5	0.00
07/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11976	12	11976	12	0.00
07/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5385	5	5385	5	0.00
07/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	5053	5	5053	5	0.00
07/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	5006	5	5006	5	0.00
07/12/2017	2040 On 02-August-18			Bond Future	10.39	88.8438	10.3905	88.8438	0.00
07/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3731	4	3731	4	0.00
07/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3697	4	3697	4	0.00
07/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3663	4	3663	4	0.00
07/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6465	6	6465	6	0.00
07/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6512	6	6512	6	0.00
07/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6418	6	6418	6	0.00
07/12/2017	2044 On 01-February-18			Bond Future	10.28	86.8808	10.2800	86.8808	22,082.00
07/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1075	1	1075	1	0.00
07/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1100	1	1100	1	0.00

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07/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1125	1	1125	1	0.00
07/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	4152	4	4152	4	0.00
07/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	4270	4	4270	4	0.00
07/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	4210	4	4210	4	0.00
07/12/2017	2044 On 03-May-18			Bond Future	10.36	88.5027	10.3552	88.5027	0.00
07/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3158	3	3158	3	0.00
07/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3123	3	3123	3	0.00
07/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3089	3	3089	3	0.00
07/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	5164	5	5164	5	0.00
07/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	5212	5	5212	5	0.00
07/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	5117	5	5117	5	0.00
07/12/2017	2044 On 02-August-18			Bond Future	10.43	85.7973	10.4310	85.7973	0.00
07/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3648	4	3648	4	0.00
07/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3715	4	3715	4	0.00
07/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3681	4	3681	4	0.00
07/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6635	6	6635	6	0.00
07/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6586	6	6586	6	0.00
07/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6683	6	6683	6	0.00
07/12/2017	2046 On 01-February-18			Bond Future	115.52	115.5190	115.5232	115.5190	21,177.00
07/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	17377	17	17377	17	0.00
07/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	17387	17	17387	17	0.00
07/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	17397	17	17397	17	0.00
07/12/2017	2046 On 03-May-18			Bond Future	116.09	116.0846	116.0873	116.0846	0.00
07/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11853	12	11853	12	0.00
07/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11863	12	11863	12	0.00
07/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11843	12	11843	12	0.00
07/12/2017	2046 On 02-August-18			Bond Future	118.31	118.3066	118.3111	118.3066	0.00
07/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10479	10	10479	10	0.00
07/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10459	10	10459	10	0.00
07/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10469	10	10469	10	0.00
07/12/2017	2050 On 01-February-18			Bond Future	121.24	121.2392	121.2436	121.2392	24,130.00
07/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	18996	19	18996	19	0.00
07/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18986	19	18986	19	0.00
07/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	19006	19	19006	19	0.00
07/12/2017	2050 On 03-May-18			Bond Future	123.51	123.5120	123.5146	123.5120	0.00
07/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	12115	12	12115	12	0.00
07/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	12095	12	12095	12	0.00
07/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	12105	12	12105	12	0.00
07/12/2017	2050 On 02-August-18			Bond Future	124.15	124.1428	124.1473	124.1428	0.00
07/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
07/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	13393	13	13393	13	0.00
07/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	13373	13	13373	13	0.00
07/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	13383	13	13383	13	0.00
07/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	AL37 On 01-February-18			Index Future	554.26	555.5800	554.2590	555.5800	0.00
07/12/2017	AL37 On 03-May-18			Index Future	564.60	565.9520	564.6010	565.9520	0.00
07/12/2017	AL37 On 02-August-18			Index Future	575.30	576.6700	575.3000	576.6700	0.00
07/12/2017	AL7T On 01-February-18			Index Future	632.11	634.5880	632.1130	634.5880	0.00
07/12/2017	AL7T On 03-May-18			Index Future	643.91	646.4350	643.9080	646.4350	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
07/12/2017	AL7T On 02-August-18			Index Future	656.11	658.6780	656.1090	658.6780	0.00
07/12/2017	ALBI On 01-February-18			Index Future	569.52	572.1930	569.5240	572.1930	760.00
07/12/2017	ALBI On 03-May-18			Index Future	580.15	582.8750	580.1510	582.8750	0.00
07/12/2017	ALBI On 02-August-18			Index Future	591.14	593.9140	591.1440	593.9140	0.00
07/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	EL28 On 01-February-18			Bond Future	126.88	126.8709	126.8772	126.8709	0.00
07/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5423	5	5423	5	0.00
07/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5433	5	5433	5	0.00
07/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5413	5	5413	5	0.00
07/12/2017	EL28 On 03-May-18			Bond Future	127.49	127.4895	127.4939	127.4895	0.00
07/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5686	6	5686	6	0.00
07/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5696	6	5696	6	0.00
07/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5706	6	5706	6	0.00
07/12/2017	EL28 On 02-August-18			Bond Future	129.94	129.9297	129.9363	129.9297	0.00
07/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
07/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	5004	5	5004	5	0.00
07/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	5014	5	5014	5	0.00
07/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4994	5	4994	5	0.00
07/12/2017	ES33 On 01-February-18			Bond Future	11.25	76.0324	11.2534	76.0324	9,466.00
07/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1418	1	1418	1	0.00
07/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1537	1	1537	1	0.00
07/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1477	1	1477	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
07/12/2017	ES33 On 03-May-18			Bond Future	11.37	73.6603	11.3694	73.6603	0.00
07/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	909	1	909	1	0.00
07/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	966	1	966	1	0.00
07/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	851	0	851	0	0.00
07/12/2017	ES33 On 02-August-18			Bond Future	11.48	75.0551	11.4844	75.0551	0.00
07/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
07/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1836	1	1836	1	0.00
07/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1951	2	1951	2	0.00
07/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1893	2	1893	2	0.00
07/12/2017	ES42 On 01-February-18			Bond Future	11.51	78.4638	11.5063	78.4638	7,957.00
07/12/2017	ES42 On 03-May-18			Bond Future	11.62	75.6673	11.6247	75.6673	0.00
07/12/2017	ES42 On 02-August-18			Bond Future	11.74	77.1001	11.7401	77.1001	0.00
07/12/2017	GOVI On 01-February-18			GOVI	567.79	570.4810	567.7910	570.4810	781.00
07/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	132290	11	132290	11	0.00
07/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	132390	11	132390	11	0.00
07/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	132490	11	132490	11	0.00
07/12/2017	GOVI On 03-May-18			GOVI	578.39	581.1310	578.3850	581.1310	0.00
07/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	118950	9	118950	9	0.00
07/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	119050	9	119050	9	0.00
07/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	118850	9	118850	9	0.00
07/12/2017	GOVI On 02-August-18			GOVI	589.35	592.1380	589.3450	592.1380	0.00
07/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
07/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	163550	14	163550	14	0.00
07/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	163650	14	163650	14	0.00
07/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	163750	14	163750	14	0.00
07/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2017	IGOV On 01-February-18			Index Future	245.18	245.1750	245.1820	245.1750	877.00
07/12/2017	IGOV On 03-May-18			Index Future	249.77	249.7700	249.7740	249.7700	269.00
07/12/2017	IGOV On 02-August-18			Index Future	254.56	254.5510	254.5590	254.5510	0.00
07/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
07/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7265	99.7264	99.7265	0.00
07/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9401	99.9447	99.9401	0.00
07/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.21	100.1938	100.2053	100.1938	0.00
07/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
07/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0088	99.0091	99.0088	0.00
07/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6292	98.6326	98.6292	0.00
07/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6620	98.6737	98.6620	0.00
07/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.19	99.1700	99.1900	99.1700	0.00
07/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.6838	99.7110	99.6838	0.00
07/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.26	100.2176	100.2552	100.2176	0.00
07/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.81	100.7673	100.8148	100.7673	0.00
07/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.75	97.6464	97.7537	97.6464	0.00
07/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.12	96.9895	97.1236	96.9895	0.00
07/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.47	96.3040	96.4697	96.3040	0.00
07/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.79	96.5919	96.7900	96.5919	0.00
07/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.09	98.8698	99.0879	98.8698	51.00
07/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.33	99.0992	99.3279	99.0992	0.00
07/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.62	100.3819	100.6174	100.3819	0.00
07/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.89	102.6511	102.8889	102.6511	0.00
07/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.55	98.2455	98.5484	98.2455	0.00
07/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.67	95.3656	95.6693	95.3656	0.00
07/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.49	94.1950	94.4931	94.1950	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
07/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.65	96.3625	96.6512	96.3625	0.00
07/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.39	100.1050	100.3885	100.1050	0.00
07/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.04	98.7392	99.0369	98.7392	0.00
07/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.10	100.7866	101.1010	100.7866	0.00
07/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.77	104.4461	104.7689	104.4461	0.00
07/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
07/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
07/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
07/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
07/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
07/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
07/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
07/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
07/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
07/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
07/12/2017	R023 On 01-February-18			Bond Future	8.66	99.9900	8.6606	99.9900	60,119.00
07/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	412	0	412	0	0.00
07/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	424	1	424	1	0.00
07/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	400	0	400	0	0.00
07/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1793	2	1793	2	0.00
07/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1764	2	1764	2	0.00
07/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1736	2	1736	2	0.00
07/12/2017	R023 On 03-May-18			Bond Future	8.73	97.9268	8.7276	97.9268	0.00
07/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	839	1	839	1	0.00
07/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2630	3	2630	3	0.00
07/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	866	1	866	1	0.00
07/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	852	1	852	1	0.00
07/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2535	2	2535	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
07/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	905	1	905	1	2,500.00
07/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2560	2	2560	2	0.00
07/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2585	2	2585	2	0.00
07/12/2017	R035 On 01-February-18			Bond Future	10.06	94.8173	10.0586	94.8173	56,193.00
07/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2434	2	2434	2	0.00
07/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2512	2	2512	2	0.00
07/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2356	2	2356	2	0.00
07/12/2017	R035 On 03-May-18			Bond Future	10.13	92.0871	10.1323	92.0871	0.00
07/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1817	1	1817	1	0.00
07/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1741	1	1741	1	0.00
07/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1665	1	1665	1	0.00
07/12/2017	R186 On 01-February-18			Bond Future	9.28	109.0728	9.2756	109.0728	90,939.00
07/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	203	0	203	0	1,460.00
07/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	8	0	8	0	1,460.00
07/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	814	1	814	1	0.00
07/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	898	1	898	1	0.00
07/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1557	2	1557	2	0.00
07/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	856	1	856	1	0.00
07/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	460	1	460	1	0.00
07/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	3065	3	3065	3	0.00
07/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	835	1	835	1	0.00
07/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2809	3	2809	3	0.00
07/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2638	2	2638	2	6,200.00
07/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3810	3	3810	3	775.00
07/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1717	2	1717	2	775.00
07/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	760	1	760	1	1,950.00
07/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2723	2	2723	2	0.00
07/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2766	2	2766	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
07/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5196	5	5196	5	0.00
07/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10125	10	10125	10	0.00
07/12/2017	R186 On 03-May-18			Bond Future	9.35	111.1091	9.3515	111.1091	0.00
07/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2660	3	2660	3	1,120.00
07/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5813	6	5813	6	0.00
07/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1672	2	1672	2	0.00
07/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1649	2	1649	2	0.00
07/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4217	5	4217	5	0.00
07/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1626	2	1626	2	0.00
07/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4319	4	4319	4	0.00
07/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1827	2	1827	2	3,200.00
07/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4359	4	4359	4	0.00
07/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1152	1	1152	1	1,120.00
07/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2974	3	2974	3	0.00
07/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4279	4	4279	4	0.00
07/12/2017	R197 On 01-February-18			Bond Future	294.53	294.5224	294.5305	294.5224	2,350.00
07/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7129	7	7129	7	0.00
07/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7139	7	7139	7	0.00
07/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7149	7	7149	7	0.00
07/12/2017	R197 On 03-May-18			Bond Future	300.05	300.0433	300.0469	300.0433	0.00
07/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4403	4	4403	4	0.00
07/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4413	4	4413	4	0.00
07/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4393	4	4393	4	0.00
07/12/2017	R202 On 01-February-18			Bond Future	232.68	232.6738	232.6815	232.6738	21,522.00
07/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16389	16	16389	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16379	16	16379	16	0.00
07/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16399	16	16399	16	0.00
07/12/2017	R202 On 03-May-18			Bond Future	237.04	237.0355	237.0395	237.0355	0.00
07/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	288	0	288	0	0.00
07/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	287	0	287	0	0.00
07/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	286	0	286	0	0.00
07/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10737	11	10737	11	0.00
07/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10718	11	10718	11	0.00
07/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10728	11	10728	11	0.00
07/12/2017	R204 On 01-February-18			Bond Future	7.61	101.4060	7.6088	101.4060	38,225.00
07/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	46	0	46	0	0.00
07/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	50	0	50	0	0.00
07/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	48	0	48	0	0.00
07/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	339	0	339	0	0.00
07/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	332	0	332	0	0.00
07/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	345	0	345	0	0.00
07/12/2017	R204 On 03-May-18			Bond Future	7.64	103.2992	7.6403	103.2992	0.00
07/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	71	0	71	0	0.00
07/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	73	0	73	0	0.00
07/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	69	0	69	0	0.00
07/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	406	0	406	0	0.00
07/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	401	0	401	0	0.00
07/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	397	0	397	0	0.00
07/12/2017	R207 On 01-February-18			Bond Future	8.14	98.9932	8.1366	98.9932	45,372.00
07/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	58	0	58	0	0.00
07/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	63	0	63	0	0.00
07/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	60	0	60	0	0.00
07/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	1000	1	1000	1	0.00
07/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	970	1	970	1	0.00
07/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	985	1	985	1	0.00
07/12/2017	R207 On 03-May-18			Bond Future	8.24	100.8413	8.2393	100.8413	0.00
07/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	174	0	174	0	0.00
07/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	171	0	171	0	0.00
07/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	167	0	167	0	0.00

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07/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1203	1	1203	1	0.00
07/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1215	1	1215	1	0.00
07/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1192	1	1192	1	0.00
07/12/2017	R208 On 01-February-18			Bond Future	8.38	98.1344	8.3838	98.1344	34,879.00
07/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	114	0	114	0	0.00
07/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	118	0	118	0	0.00
07/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	109	0	109	0	0.00
07/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1586	1	1586	1	0.00
07/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1564	1	1564	1	0.00
07/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1541	1	1541	1	0.00
07/12/2017	R208 On 03-May-18			Bond Future	8.46	96.5651	8.4639	96.5651	0.00
07/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	298	0	298	0	0.00
07/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	311	0	311	0	0.00
07/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	305	0	305	0	0.00
07/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1983	2	1983	2	0.00
07/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	2002	2	2002	2	0.00
07/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	2021	2	2021	2	0.00
07/12/2017	R209 On 01-February-18			Bond Future	9.98	71.6140	9.9815	71.6140	153,902.00
07/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1038	1	1038	1	0.00
07/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1476	2	1476	2	0.00
07/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	786	1	786	1	0.00
07/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1062	1	1062	1	0.00
07/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1085	1	1085	1	0.00
07/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2181	2	2181	2	0.00
07/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1392	2	1392	2	0.00
07/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	391	0	391	0	220.00
07/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1133	1	1133	1	5,000.00
07/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1841	2	1841	2	0.00
07/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1504	2	1504	2	0.00
07/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	379	0	379	0	157.00
07/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1447	2	1447	2	0.00
07/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	660	1	660	1	739.00
07/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2627	3	2627	3	0.00
07/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2616	2	2616	2	0.00

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07/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2741	2	2741	2	0.00
07/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1439	1	1439	1	3,000.00
07/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2228	2	2228	2	7,500.00
07/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4690	4	4690	4	0.00
07/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	2156	2	2156	2	739.00
07/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3665	3	3665	3	0.00
07/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	2085	2	2085	2	157.00
07/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4748	4	4748	4	0.00
07/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1724	2	1724	2	7,488.00
07/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1147	1	1147	1	739.00
07/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2783	3	2783	3	0.00
07/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3323	3	3323	3	377.00
07/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	2120	2	2120	2	220.00
07/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2699	2	2699	2	0.00
07/12/2017	R209 On 03-May-18			Bond Future	10.05	69.8016	10.0477	69.8016	0.00
07/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2514	3	2514	3	0.00
07/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3674	4	3674	4	0.00
07/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5583	6	5583	6	0.00
07/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2241	2	2241	2	435.00
07/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2955	3	2955	3	0.00
07/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2486	3	2486	3	0.00
07/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2542	3	2542	3	0.00
07/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3253	3	3253	3	5,000.00
07/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3799	4	3799	4	0.00
07/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3728	4	3728	4	0.00
07/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3763	4	3763	4	0.00
07/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2612	2	2612	2	435.00
07/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1520	1	1520	1	435.00
07/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	4135	4	4135	4	0.00
07/12/2017	R209 On 02-August-18			Bond Future	10.11	71.1234	10.1119	71.1234	0.00
07/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6420	7	6420	7	0.00
07/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4173	4	4173	4	0.00
07/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4745	5	4745	5	0.00
07/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2569	3	2569	3	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4814	5	4814	5	0.00
07/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4780	5	4780	5	0.00
07/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5442	5	5442	5	0.00
07/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	3121	3	3121	3	0.00
07/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	3071	3	3071	3	0.00
07/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	3096	3	3096	3	0.00
07/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3572	3	3572	3	435.00
07/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2142	2	2142	2	435.00
07/12/2017	R209 On 01-November-18			Bond Future	10.17	69.3484	10.1749	69.3484	0.00
07/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68022	68	68022	68	0.00
07/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68022	68	68022	68	0.00
07/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5815	6	5815	6	0.00
07/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3800	4	3800	4	0.00
07/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68022	68	68022	68	0.00
07/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2279	2	2279	2	435.00
07/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5256	5	5256	5	435.00
07/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3467	3	3467	3	435.00
07/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7669	7	7669	7	0.00
07/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 01-February-18			Bond Future	184.18	184.1788	184.1843	184.1788	2,159.00
07/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	8196	8	8196	8	0.00
07/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	8186	8	8186	8	0.00
07/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	8176	8	8176	8	0.00
07/12/2017	R210 On 03-May-18			Bond Future	185.21	185.2062	185.2089	185.2062	0.00
07/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6241	6	6241	6	0.00
07/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6231	6	6231	6	0.00

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07/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6251	6	6251	6	0.00
07/12/2017	R212 On 01-February-18			Bond Future	149.59	149.5892	149.5932	149.5892	4,967.00
07/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5097	5	5097	5	0.00
07/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5107	5	5107	5	0.00
07/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5117	5	5117	5	0.00
07/12/2017	R212 On 03-May-18			Bond Future	152.39	152.3933	152.3950	152.3933	0.00
07/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
07/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1895	2	1895	2	0.00
07/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1905	2	1905	2	0.00
07/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1885	2	1885	2	0.00
07/12/2017	R213 On 01-February-18			Bond Future	9.81	83.0844	9.8064	83.0844	58,787.00
07/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	779	1	779	1	0.00
07/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	761	1	761	1	0.00
07/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	742	1	742	1	0.00
07/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3213	3	3213	3	0.00
07/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3260	3	3260	3	0.00
07/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3168	3	3168	3	0.00
07/12/2017	R213 On 03-May-18			Bond Future	9.88	81.0859	9.8767	81.0859	0.00
07/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2105	2	2105	2	0.00
07/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2131	2	2131	2	0.00
07/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2157	2	2157	2	0.00
07/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	4003	4	4003	4	0.00
07/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	4078	4	4078	4	0.00
07/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	4040	4	4040	4	0.00
07/12/2017	R214 On 01-February-18			Bond Future	10.17	70.8874	10.1689	70.8874	49,807.00
07/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	939	1	939	1	0.00
07/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	982	1	982	1	0.00
07/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	960	1	960	1	0.00
07/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	3207	3	3207	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
07/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	3160	3	3160	3	0.00
07/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	3253	3	3253	3	0.00
07/12/2017	R214 On 03-May-18			Bond Future	10.24	68.9148	10.2355	68.9148	0.00
07/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2506	3	2506	3	0.00
07/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2534	3	2534	3	0.00
07/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2478	3	2478	3	0.00
07/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	4208	4	4208	4	0.00
07/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	4170	4	4170	4	0.00
07/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	4131	4	4131	4	0.00
07/12/2017	R248 On 01-February-18			Bond Future	10.23	90.6602	10.2253	90.6602	102,706.00
07/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1236	1	1236	1	0.00
07/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1292	2	1292	2	0.00
07/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1264	1	1264	1	0.00
07/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	4051	4	4051	4	0.00
07/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3935	4	3935	4	0.00
07/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3992	4	3992	4	0.00
07/12/2017	R248 On 03-May-18			Bond Future	10.29	87.9158	10.2941	87.9158	0.00
07/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3297	4	3297	4	0.00
07/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3261	4	3261	4	0.00
07/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3225	3	3225	3	0.00
07/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	5185	5	5185	5	0.00
07/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	5233	5	5233	5	0.00
07/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	5137	5	5137	5	0.00