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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/06/2017 TO: 06/06/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0857 On 31-March-21			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
06/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	2025 On 03-August-17			Bond Future	128.20	128.1949	128.2022	128.1949	2,414.00
06/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5758	6	6	6	0.00
06/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5778	6	6	6	0.00
06/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5768	6	6	6	0.00
06/06/2017	2025 On 02-November-17			Bond Future	130.69	130.6792	130.6856	130.6792	0.00
06/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2284	2	2	2	0.00
06/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2294	2	2	2	0.00
06/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2274	2	2	2	0.00
06/06/2017	2025 On 01-February-18			Bond Future	131.94	131.9302	131.9380	131.9302	0.00
06/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1952	2	2	2	0.00
06/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1942	2	2	2	0.00
06/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1962	2	2	2	0.00
06/06/2017	2029 On 01-February-18			Bond Future	103.80	103.7906	103.7964	103.7906	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
06/06/2017	2030 On 03-August-17			Bond Future	9.01	93.0107	92.6903	93.0107	32,390.00
06/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2207	3	2	3	0.00
06/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2274	3	2	3	0.00
06/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2342	3	2	3	0.00
06/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 02-November-17			Bond Future	9.05	94.7895	94.4623	94.7895	0.00
06/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	2049	2	2	2	0.00
06/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2116	2	2	2	0.00
06/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1982	2	2	2	0.00
06/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 01-February-18			Bond Future	9.09	92.6300	92.2966	92.6300	0.00
06/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1974	2	2	2	0.00
06/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1908	2	2	2	0.00
06/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	2041	2	2	2	0.00
06/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
06/06/2017	2032 On 03-August-17			Bond Future	9.16	96.0410	95.6188	96.0410	26,589.00
06/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2720	3	3	3	0.00
06/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2824	3	3	3	0.00
06/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2772	3	3	3	0.00
06/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	702	1	1	1	0.00
06/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	744	1	1	1	0.00
06/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	723	1	1	1	0.00
06/06/2017	2032 On 02-November-17			Bond Future	9.21	93.7199	93.2889	93.7199	0.00
06/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3767	4	4	4	0.00
06/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3813	4	4	4	0.00
06/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3859	4	4	4	0.00
06/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1743	2	2	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
06/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1769	2	2	2	0.00
06/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1716	2	2	2	0.00
06/06/2017	2032 On 01-February-18			Bond Future	9.25	95.5447	95.1054	95.5447	0.00
06/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4491	5	4	5	0.00
06/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4535	5	5	5	0.00
06/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4580	5	5	5	0.00
06/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2288	2	2	2	0.00
06/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2261	2	2	2	0.00
06/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2315	2	2	2	0.00
06/06/2017	2033 On 03-August-17			Bond Future	105.39	105.3798	105.3855	105.3798	6,534.00
06/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7734	8	8	8	0.00
06/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7744	8	8	8	0.00
06/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7754	8	8	8	0.00
06/06/2017	2033 On 02-November-17			Bond Future	106.35	106.3454	106.3504	106.3454	0.00
06/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3730	4	4	4	0.00
06/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3740	4	4	4	0.00
06/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3720	4	4	4	0.00
06/06/2017	2033 On 01-February-18			Bond Future	108.47	108.4638	108.4699	108.4638	0.00
06/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1170	1	1	1	0.00
06/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1190	1	1	1	0.00
06/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1180	1	1	1	0.00
06/06/2017	2037 On 03-August-17			Bond Future	9.50	91.8833	91.3422	91.8833	66,025.00
06/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	2064	2	2	2	0.00

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06/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	2019	2	2	2	0.00
06/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1974	2	2	2	0.00
06/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1486	1	1	1	0.00
06/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1450	1	1	1	0.00
06/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1523	1	2	1	0.00
06/06/2017	2037 On 02-November-17			Bond Future	9.55	93.6405	93.0885	93.6405	233.00
06/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3491	4	3	4	0.00
06/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3447	4	3	4	0.00
06/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3535	4	4	4	0.00
06/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2578	2	3	2	0.00
06/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2613	2	3	2	0.00
06/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2648	2	3	2	0.00
06/06/2017	2037 On 01-February-18			Bond Future	9.60	91.2083	90.6456	91.2083	0.00
06/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4714	5	5	5	0.00
06/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4668	5	5	5	0.00
06/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4760	5	5	5	0.00
06/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	2942	3	3	3	0.00
06/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2910	3	3	3	0.00
06/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	2975	3	3	3	0.00
06/06/2017	2038 On 03-August-17			Bond Future	129.84	129.8372	129.8444	129.8372	22,539.00
06/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11326	11	11	11	0.00
06/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11316	11	11	11	0.00
06/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11336	11	11	11	0.00
06/06/2017	2038 On 02-November-17			Bond Future	132.36	132.3535	132.3597	132.3535	0.00
06/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4440	4	4	4	0.00
06/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4460	4	4	4	0.00
06/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4450	4	4	4	0.00

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06/06/2017	2038 On 01-February-18			Bond Future	133.48	133.4690	133.4763	133.4690	0.00
06/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3454	3	3	3	0.00
06/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3464	3	3	3	0.00
06/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3474	3	3	3	0.00
06/06/2017	2040 On 03-August-17			Bond Future	9.61	95.2294	94.6080	95.2294	13,856.00
06/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1993	2	2	2	0.00
06/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1948	2	2	2	0.00
06/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1904	2	2	2	0.00
06/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1866	2	2	2	0.00
06/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1909	2	2	2	0.00
06/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1824	2	2	2	0.00
06/06/2017	2040 On 02-November-17			Bond Future	9.66	97.0507	96.4166	97.0507	0.00
06/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3282	4	3	4	0.00
06/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3325	4	3	4	0.00
06/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3239	4	3	4	0.00
06/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3224	3	3	3	0.00
06/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3267	3	3	3	0.00
06/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3311	3	3	3	0.00
06/06/2017	2040 On 01-February-18			Bond Future	9.70	94.4346	93.7882	94.4346	0.00
06/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4787	5	5	5	0.00
06/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4881	5	5	5	0.00
06/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4834	5	5	5	0.00
06/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3390	3	3	3	0.00
06/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3354	3	3	3	0.00
06/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3318	3	3	3	0.00
06/06/2017	2044 On 03-August-17			Bond Future	9.69	92.0310	91.2716	92.0310	23,797.00
06/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1654	2	2	2	0.00
06/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1614	2	2	2	0.00
06/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1694	2	2	2	0.00

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06/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2236	2	2	2	0.00
06/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2187	2	2	2	0.00
06/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2140	2	2	2	0.00
06/06/2017	2044 On 02-November-17			Bond Future	9.74	93.7911	93.0165	93.7911	200.00
06/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3004	3	3	3	0.00
06/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3086	3	3	3	0.00
06/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3045	3	3	3	0.00
06/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3689	3	4	3	0.00
06/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3642	3	4	3	0.00
06/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3595	3	4	3	0.00
06/06/2017	2044 On 01-February-18			Bond Future	9.79	91.2367	90.4471	91.2367	0.00
06/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4630	5	5	5	0.00
06/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4676	5	5	5	0.00
06/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4584	5	5	5	0.00
06/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3652	3	4	3	0.00
06/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3614	3	4	3	0.00
06/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3690	3	4	3	0.00
06/06/2017	2046 On 03-August-17			Bond Future	128.15	128.1414	128.1482	128.1414	22,790.00
06/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13042	13	13	13	0.00
06/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13022	13	13	13	0.00
06/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13032	13	13	13	0.00
06/06/2017	2046 On 02-November-17			Bond Future	129.05	129.0414	129.0475	129.0414	0.00
06/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7263	7	7	7	0.00
06/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7273	7	7	7	0.00
06/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7253	7	7	7	0.00
06/06/2017	2046 On 01-February-18			Bond Future	131.62	131.6120	131.6194	131.6120	0.00
06/06/2017	2046 On 01-February-18	132.92	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
06/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1281	1	1	1	0.00
06/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1291	1	1	1	0.00
06/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1301	1	1	1	0.00
06/06/2017	2050 On 03-August-17			Bond Future	135.59	135.5826	135.5900	135.5826	26,059.00
06/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13640	14	14	14	0.00
06/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13650	14	14	14	0.00
06/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13630	14	14	14	0.00
06/06/2017	2050 On 02-November-17			Bond Future	138.22	138.2100	138.2165	138.2100	0.00
06/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6433	6	6	6	0.00
06/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6443	6	6	6	0.00
06/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6453	6	6	6	0.00
06/06/2017	2050 On 01-February-18			Bond Future	139.28	139.2711	139.2793	139.2711	0.00
06/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
06/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	961	1	1	1	0.00
06/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	971	1	1	1	0.00
06/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	951	1	1	1	0.00
06/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	AL37 On 03-August-17			Index Future	548.44	548.7110	548.4390	548.7110	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
06/06/2017	AL37 On 02-November-17			Index Future	558.92	559.2060	558.9240	559.2060	0.00
06/06/2017	AL37 On 01-February-18			Index Future	569.81	570.0940	569.8080	570.0940	0.00
06/06/2017	AL7T On 03-August-17			Index Future	633.31	634.9900	633.3050	634.9900	0.00
06/06/2017	AL7T On 02-November-17			Index Future	645.41	647.1340	645.4130	647.1340	0.00
06/06/2017	AL7T On 01-February-18			Index Future	657.98	659.7350	657.9800	659.7350	0.00
06/06/2017	ALBI On 03-August-17			Index Future	570.67	573.0030	570.6670	573.0030	600.00
06/06/2017	ALBI On 02-November-17			Index Future	581.58	583.9630	581.5770	583.9630	0.00
06/06/2017	ALBI On 01-February-18			Index Future	592.90	595.3330	592.9020	595.3330	0.00
06/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	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
06/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	CES1 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
06/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2017	EL28 On 03-August-17			Bond Future	128.02	128.0067	128.0161	128.0067	0.00
06/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7154	7	7	7	0.00
06/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7144	7	7	7	0.00
06/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7164	7	7	7	0.00
06/06/2017	EL28 On 02-November-17			Bond Future	128.75	128.7436	128.7521	128.7436	0.00
06/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5118	5	5	5	0.00
06/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5128	5	5	5	0.00
06/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5138	5	5	5	0.00
06/06/2017	EL28 On 01-February-18			Bond Future	131.32	131.3083	131.3181	131.3083	0.00
06/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	972	1	1	1	0.00
06/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	992	1	1	1	0.00
06/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	982	1	1	1	0.00
06/06/2017	ES33 On 03-August-17			Bond Future	10.60	79.6611	79.2813	79.6611	9,466.00
06/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	416	0	0	0	0.00
06/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	353	0	0	0	0.00
06/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	290	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
06/06/2017	ES33 On 02-November-17			Bond Future	10.68	77.3929	77.0053	77.3929	0.00
06/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	80	0	0	0	0.00
06/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	19	0	0	0	0.00
06/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	142	0	0	0	0.00
06/06/2017	ES33 On 01-February-18			Bond Future	10.77	78.8997	78.5046	78.8997	0.00
06/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1311	2	1	2	0.00
06/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1370	2	1	2	0.00
06/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1430	2	1	2	0.00
06/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
06/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
06/06/2017	ES42 On 03-August-17			Bond Future	10.83	82.9376	82.4712	82.9376	7,957.00
06/06/2017	ES42 On 02-November-17			Bond Future	10.92	80.2622	79.7862	80.2622	0.00
06/06/2017	ES42 On 01-February-18			Bond Future	11.00	81.8249	81.3398	81.8249	0.00
06/06/2017	GOVI On 03-August-17			GOVI	569.11	571.4410	569.1110	571.4410	404.00
06/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	80110	10	8	10	0.00
06/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	80010	10	8	10	0.00
06/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	80210	10	8	10	0.00
06/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 02-November-17			GOVI	579.99	582.3700	579.9910	582.3700	0.00
06/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	75510	10	8	10	0.00
06/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	75410	10	8	10	0.00
06/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	75310	10	8	10	0.00
06/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 01-February-18			GOVI	591.29	593.7100	591.2850	593.7100	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
06/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	102550	13	10	13	0.00
06/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	102650	13	10	13	0.00
06/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	102450	13	10	13	0.00
06/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
06/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
06/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2017	IGOV On 03-August-17			Index Future	249.77	249.7850	249.7710	249.7850	1,296.00
06/06/2017	IGOV On 02-November-17			Index Future	254.61	254.6260	254.6090	254.6260	0.00
06/06/2017	IGOV On 01-February-18			Index Future	259.68	259.6980	259.6830	259.6980	0.00
06/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
06/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
06/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
06/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6145	99.6138	99.6145	0.00
06/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8129	99.8095	99.8129	0.00
06/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7505	99.7423	99.7505	0.00
06/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8927	99.8768	99.8927	0.00
06/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8432	99.8397	99.8432	0.00
06/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0303	99.0223	99.0303	0.00
06/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5790	98.5631	98.5790	0.00
06/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4951	98.4728	98.4951	0.00
06/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8600	98.8300	98.8600	0.00
06/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.2377	99.2007	99.2377	0.00
06/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.58	99.6199	99.5782	99.6199	0.00
06/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.15	96.1899	96.1470	96.1899	0.00
06/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.37	95.4043	95.3709	95.4043	0.00
06/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.56	94.5856	94.5619	94.5856	0.00
06/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.72	94.7327	94.7220	94.7327	0.00
06/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.89	96.8851	96.8880	96.8851	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.00	96.9857	96.9988	96.9857	0.00
06/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.17	98.1507	98.1718	98.1507	0.00
06/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.65	94.5588	94.6524	94.5588	0.00
06/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.62	91.5380	91.6231	91.5380	0.00
06/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.34	90.2559	90.3416	90.2559	0.00
06/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.48	92.3771	92.4765	92.3771	0.00
06/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.24	96.1173	96.2356	96.1173	0.00
06/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.80	94.6582	94.7955	94.6582	0.00
06/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.85	96.6965	96.8498	96.6965	0.00
06/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
06/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
06/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
06/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
06/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
06/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
06/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
06/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,500.00
06/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
06/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
06/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
06/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
06/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
06/06/2017	R023 On 03-August-17			Bond Future	7.85	103.0281	102.9594	103.0281	38,317.00
06/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3235	3	3	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
06/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3316	3	3	3	0.00
06/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3276	3	3	3	0.00
06/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	46	0	0	0	0.00
06/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	44	0	0	0	0.00
06/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	42	0	0	0	0.00
06/06/2017	R023 On 02-November-17			Bond Future	7.85	101.0681	100.9974	101.0681	0.00
06/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3200	3	3	3	0.00
06/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3235	3	3	3	0.00
06/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3271	3	3	3	0.00
06/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	233	0	0	0	0.00
06/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	228	0	0	0	0.00
06/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	239	0	0	0	0.00
06/06/2017	R023 On 01-February-18			Bond Future	7.86	103.0360	102.9640	103.0360	0.00
06/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2620	3	3	3	0.00
06/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2649	3	3	3	0.00
06/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2592	3	3	3	0.00
06/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	736	1	1	1	0.00
06/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	724	1	1	1	0.00
06/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	747	1	1	1	0.00
06/06/2017	R035 On 03-August-17			Bond Future	9.40	99.9300	99.4279	99.9300	9,645.00
06/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	846	1	1	1	0.00
06/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	928	1	1	1	0.00
06/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	1009	2	1	2	0.00
06/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 02-November-17			Bond Future	9.45	97.3402	96.8278	97.3402	0.00
06/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	1248	2	1	2	0.00
06/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	1168	2	1	2	0.00
06/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1327	2	1	2	0.00
06/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2017	R035 On 01-February-18			Bond Future	9.49	99.2355	98.7133	99.2355	0.00
06/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1876	2	2	2	0.00
06/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	2032	3	2	3	0.00
06/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1954	2	2	2	0.00
06/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R186 On 03-August-17			Bond Future	8.49	114.4725	114.1551	114.4725	115,594.00
06/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6719	7	7	7	0.00
06/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3144	3	3	3	0.00
06/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5789	6	6	6	0.00
06/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3198	3	3	3	0.00
06/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3307	4	3	4	0.00
06/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2376	3	2	3	0.00
06/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3698	4	4	4	0.00
06/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2879	3	3	3	0.00
06/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3252	4	3	4	0.00
06/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	370	0	0	0	0.00
06/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	63	0	0	0	750.00
06/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	32	0	0	0	6,500.00
06/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	610	1	1	1	3,654.00
06/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	357	0	0	0	0.00
06/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	258	0	0	0	0.00
06/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	333	0	0	0	0.00
06/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	345	0	0	0	0.00
06/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	440	0	0	0	750.00
06/06/2017	R186 On 02-November-17			Bond Future	8.52	116.6618	116.3375	116.6618	4.00
06/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3582	4	4	4	0.00
06/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3672	4	4	4	0.00
06/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3627	4	4	4	0.00
06/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1174	1	1	1	0.00
06/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1154	1	1	1	0.00
06/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1195	1	1	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
06/06/2017	R186 On 01-February-18			Bond Future	8.55	113.6304	113.3000	113.6304	0.00
06/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4274	5	4	5	0.00
06/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4317	5	4	5	0.00
06/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4360	5	4	5	0.00
06/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1597	1	2	1	0.00
06/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1576	1	2	1	0.00
06/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1556	1	2	1	0.00
06/06/2017	R197 On 03-August-17			Bond Future	296.19	296.3348	296.1861	296.3348	2,350.00
06/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11874	12	12	12	0.00
06/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11884	12	12	12	0.00
06/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11864	12	12	12	0.00
06/06/2017	R197 On 02-November-17			Bond Future	301.92	302.0778	301.9237	302.0778	0.00
06/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3236	3	3	3	0.00
06/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3246	3	3	3	0.00
06/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3226	3	3	3	0.00
06/06/2017	R197 On 01-February-18			Bond Future	300.89	301.0414	300.8870	301.0414	0.00
06/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	793	1	1	1	0.00
06/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	783	1	1	1	0.00
06/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	773	1	1	1	0.00
06/06/2017	R202 On 03-August-17			Bond Future	241.10	241.0844	241.0976	241.0844	30,547.00
06/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 03-August-17	258.35	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
06/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17262	17	17	17	0.00
06/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17272	17	17	17	0.00
06/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17252	17	17	17	0.00
06/06/2017	R202 On 02-November-17			Bond Future	245.77	245.7565	245.7681	245.7565	0.00
06/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8122	8	8	8	0.00
06/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8132	8	8	8	0.00
06/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8142	8	8	8	0.00
06/06/2017	R202 On 01-February-18			Bond Future	246.92	246.9053	246.9193	246.9053	0.00
06/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2151	2	2	2	0.00
06/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2161	2	2	2	0.00
06/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2141	2	2	2	0.00
06/06/2017	R203 On 03-August-17			Bond Future	7.23	103.3536	103.3475	103.3536	0.00
06/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	252	0	0	0	0.00
06/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	251	0	0	0	0.00
06/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	250	0	0	0	0.00
06/06/2017	R204 On 03-August-17			Bond Future	7.27	101.9739	101.9657	101.9739	41,529.00
06/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	626	1	1	1	0.00
06/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	650	1	1	1	0.00
06/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	638	1	1	1	0.00
06/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	13	0	0	0	0.00
06/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	12	0	0	0	0.00
06/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	12	0	0	0	0.00
06/06/2017	R204 On 02-November-17			Bond Future	7.16	103.9242	103.9151	103.9242	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
06/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	644	1	1	1	0.00
06/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	623	1	1	1	0.00
06/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	634	1	1	1	0.00
06/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	7	0	0	0	0.00
06/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	6	0	0	0	0.00
06/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	6	0	0	0	0.00
06/06/2017	R204 On 01-February-18			Bond Future	6.94	101.9075	101.8982	101.9075	0.00
06/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	375	0	0	0	0.00
06/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	387	0	0	0	0.00
06/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	381	0	0	0	0.00
06/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	116	0	0	0	0.00
06/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	114	0	0	0	0.00
06/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	119	0	0	0	0.00
06/06/2017	R207 On 03-August-17			Bond Future	7.36	100.2430	100.2306	100.2430	45,633.00
06/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1805	2	2	2	51.00
06/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2231	2	2	2	0.00
06/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2273	2	2	2	0.00
06/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2252	2	2	2	0.00
06/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	0	0	0.00
06/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
06/06/2017	R207 On 02-November-17			Bond Future	7.30	102.1602	102.1467	102.1602	0.00
06/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1501	2	2	2	0.00
06/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1483	1	1	1	0.00
06/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1464	1	1	1	0.00
06/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	28	0	0	0	0.00
06/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	30	0	0	0	0.00
06/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	27	0	0	0	0.00
06/06/2017	R207 On 01-February-18			Bond Future	7.22	100.5073	100.4937	100.5073	0.00
06/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	919	1	1	1	0.00
06/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	932	1	1	1	0.00
06/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	944	1	1	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
06/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	233	0	0	0	0.00
06/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	229	0	0	0	0.00
06/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	238	0	0	0	0.00
06/06/2017	R208 On 03-August-17			Bond Future	7.48	100.1371	100.1039	100.1371	34,779.00
06/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2519	3	3	3	0.00
06/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2578	3	3	3	0.00
06/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2549	3	3	3	0.00
06/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	8	0	0	0	0.00
06/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	8	0	0	0	0.00
06/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	7	0	0	0	0.00
06/06/2017	R208 On 02-November-17			Bond Future	7.45	98.6503	98.6157	98.6503	0.00
06/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2159	2	2	2	0.00
06/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2211	2	2	2	0.00
06/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2185	2	2	2	0.00
06/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	68	0	0	0	0.00
06/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	66	0	0	0	0.00
06/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	71	0	0	0	0.00
06/06/2017	R208 On 01-February-18			Bond Future	7.42	100.5710	100.5359	100.5710	0.00
06/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1546	2	2	2	0.00
06/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1506	2	2	2	0.00
06/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1526	2	2	2	0.00
06/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	389	0	0	0	0.00
06/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	382	0	0	0	0.00
06/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	374	0	0	0	0.00
06/06/2017	R209 On 03-August-17			Bond Future	9.36	75.4460	75.0247	75.4460	74,115.00
06/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1725	2	2	2	0.00
06/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1686	2	2	2	0.00
06/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1764	2	2	2	0.00
06/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1165	1	1	1	0.00
06/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1136	1	1	1	0.00
06/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1195	1	1	1	0.00
06/06/2017	R209 On 02-November-17			Bond Future	9.40	73.7390	73.3091	73.7390	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4950	5	5	5	0.00
06/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2978	3	3	3	0.00
06/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2902	3	3	3	0.00
06/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	285	0	0	0	2,800.00
06/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1316	1	1	1	4,100.00
06/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7925	8	8	8	0.00
06/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2940	3	3	3	0.00
06/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1011	1	1	1	3,360.00
06/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4143	4	4	4	0.00
06/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	355	0	0	0	1,300.00
06/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2033	2	2	2	0.00
06/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2092	2	2	2	0.00
06/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8452	8	8	8	0.00
06/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2063	2	2	2	0.00
06/06/2017	R209 On 01-February-18			Bond Future	9.44	75.1747	74.7365	75.1747	0.00
06/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	4046	4	4	4	0.00
06/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	4125	4	4	4	0.00
06/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	4086	4	4	4	0.00
06/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2253	2	2	2	0.00
06/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2202	2	2	2	0.00
06/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2227	2	2	2	0.00
06/06/2017	R210 On 03-August-17			Bond Future	186.36	186.3523	186.3626	186.3523	1,675.00
06/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9927	10	10	10	0.00
06/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9917	10	10	10	0.00
06/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9937	10	10	10	0.00
06/06/2017	R210 On 02-November-17			Bond Future	187.57	187.5638	187.5725	187.5638	0.00
06/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4508	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4518	5	5	5	0.00
06/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4498	5	4	5	0.00
06/06/2017	R210 On 01-February-18			Bond Future	191.31	191.3000	191.3108	191.3000	0.00
06/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1049	1	1	1	0.00
06/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1069	1	1	1	0.00
06/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1059	1	1	1	0.00
06/06/2017	R212 On 03-August-17			Bond Future	148.51	148.5063	148.5147	148.5063	4,858.00
06/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4825	5	5	5	0.00
06/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4835	5	5	5	0.00
06/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4845	5	5	5	0.00
06/06/2017	R212 On 02-November-17			Bond Future	151.39	151.3843	151.3917	151.3843	0.00
06/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	1008	1	1	1	0.00
06/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	1028	1	1	1	0.00
06/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	1018	1	1	1	0.00
06/06/2017	R212 On 01-February-18			Bond Future	152.35	152.3397	152.3486	152.3397	0.00
06/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
06/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2341	2	2	2	0.00
06/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2351	2	2	2	0.00
06/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2361	2	2	2	0.00
06/06/2017	R213 On 03-August-17			Bond Future	9.06	87.5246	87.1416	87.5246	55,673.00
06/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2469	3	2	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
06/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2564	3	3	3	0.00
06/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2516	3	3	3	0.00
06/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	639	1	1	1	0.00
06/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	620	1	1	1	0.00
06/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	658	1	1	1	0.00
06/06/2017	R213 On 02-November-17			Bond Future	9.10	85.6485	85.2576	85.6485	0.00
06/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3311	4	3	4	0.00
06/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3229	3	3	3	0.00
06/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3269	4	3	4	0.00
06/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1646	2	2	2	0.00
06/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1621	1	2	1	0.00
06/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1596	1	2	1	0.00
06/06/2017	R213 On 01-February-18			Bond Future	9.14	87.3161	86.9177	87.3161	0.00
06/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3963	4	4	4	0.00
06/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3923	4	4	4	0.00
06/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3883	4	4	4	0.00
06/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2101	2	2	2	0.00
06/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2076	2	2	2	0.00
06/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2126	2	2	2	0.00
06/06/2017	R214 On 03-August-17			Bond Future	9.54	74.9534	74.4817	74.9534	35,526.00
06/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1369	2	1	2	0.00
06/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1439	2	1	2	0.00
06/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1404	2	1	2	0.00
06/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1617	1	2	1	0.00
06/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1544	1	2	1	0.00
06/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1580	1	2	1	0.00
06/06/2017	R214 On 02-November-17			Bond Future	9.59	73.0905	72.6092	73.0905	0.00
06/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2568	3	3	3	0.00
06/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2639	3	3	3	0.00
06/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2604	3	3	3	0.00
06/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2605	2	3	2	0.00
06/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2641	2	3	2	0.00
06/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2570	2	3	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
06/06/2017	R214 On 01-February-18			Bond Future	9.64	74.5136	74.0230	74.5136	0.00
06/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3939	4	4	4	0.00
06/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4017	4	4	4	0.00
06/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3978	4	4	4	0.00
06/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2660	2	3	2	0.00
06/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2631	2	3	2	0.00
06/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2602	2	3	2	0.00
06/06/2017	R248 On 03-August-17			Bond Future	9.66	95.6882	94.9528	95.6882	77,986.00
06/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1626	2	2	2	0.00
06/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1585	2	2	2	0.00
06/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1666	2	2	2	0.00
06/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2363	2	2	2	0.00
06/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2413	2	2	2	0.00
06/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2465	2	2	2	0.00
06/06/2017	R248 On 02-November-17			Bond Future	9.71	93.0807	92.3307	93.0807	226.00
06/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3149	4	3	4	0.00
06/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3234	4	3	4	0.00
06/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3191	4	3	4	0.00
06/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3737	3	4	3	0.00
06/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3690	3	4	3	0.00
06/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3642	3	4	3	0.00
06/06/2017	R248 On 01-February-18			Bond Future	9.75	94.8930	94.1285	94.8930	0.00
06/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4864	5	5	5	0.00
06/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4912	5	5	5	0.00
06/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4960	5	5	5	0.00
06/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3635	3	4	3	0.00
06/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3597	3	4	3	0.00
06/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3674	3	4	3	0.00