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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/09/2017 TO: 07/09/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	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
07/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	2025 On 02-November-17			Bond Future	129.54	129.5480	129.5389	129.5480	2,291.00
07/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3431	3	3	3	0.00
07/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3441	3	3	3	0.00
07/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3421	3	3	3	0.00
07/09/2017	2025 On 01-February-18			Bond Future	130.63	130.6399	130.6311	130.6399	0.00
07/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3269	3	3	3	0.00
07/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3249	3	3	3	0.00
07/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3259	3	3	3	0.00
07/09/2017	2025 On 03-May-18			Bond Future	133.12	133.1287	133.1185	133.1287	0.00
07/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	92	0	0	0	0.00
07/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	82	0	0	0	0.00
07/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	102	0	0	0	0.00
07/09/2017	2029 On 02-November-17			Bond Future	99.95	99.9025	99.9467	99.9025	1,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	2029 On 01-February-18			Bond Future	101.82	101.7762	101.8217	101.7762	0.00
07/09/2017	2029 On 03-May-18			Bond Future	102.74	102.6980	102.7434	102.6980	0.00
07/09/2017	2030 On 02-November-17			Bond Future	9.02	94.5872	94.6972	94.5872	59,104.00
07/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2217	2	2	2	0.00
07/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2284	2	2	2	0.00
07/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2351	2	2	2	0.00
07/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 01-February-18			Bond Future	9.07	92.3227	92.4350	92.3227	0.00
07/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2113	2	2	2	0.00
07/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2179	2	2	2	0.00
07/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2046	2	2	2	0.00
07/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 03-May-18			Bond Future	9.12	94.0429	94.1558	94.0429	0.00
07/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2445	2	2	2	0.00
07/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2575	2	3	2	0.00
07/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2510	2	3	2	0.00
07/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
07/09/2017	2032 On 02-November-17			Bond Future	9.26	92.7883	92.9063	92.7883	34,960.00
07/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2519	2	3	2	0.00
07/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2567	3	3	3	0.00
07/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2615	3	3	3	0.00
07/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	855	1	1	1	0.00
07/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	903	1	1	1	0.00
07/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	879	1	1	1	0.00
07/09/2017	2032 On 01-February-18			Bond Future	9.32	94.4955	94.6159	94.4955	0.00
07/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2435	2	2	2	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3538	3	4	3	0.00
07/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3493	3	3	3	0.00
07/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2084	2	2	2	7,500.00
07/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	3022	3	3	3	750.00
07/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2819	3	3	3	6,800.00
07/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3449	3	3	3	0.00
07/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1735	2	2	2	0.00
07/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2940	3	3	3	0.00
07/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2052	2	2	2	0.00
07/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2210	2	2	2	0.00
07/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1762	2	2	2	0.00
07/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1708	2	2	2	0.00
07/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2554	3	3	3	0.00
07/09/2017	2032 On 03-May-18			Bond Future	9.37	92.0993	92.2205	92.0993	0.00
07/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4628	5	5	5	0.00
07/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4671	5	5	5	0.00
07/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4715	5	5	5	0.00
07/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2256	2	2	2	0.00
07/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2308	2	2	2	0.00
07/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2281	2	2	2	0.00
07/09/2017	2033 On 02-November-17			Bond Future	104.00	104.0101	104.0031	104.0101	5,174.00
07/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	6077	6	6	6	0.00
07/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	6067	6	6	6	0.00
07/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	6087	6	6	6	0.00
07/09/2017	2033 On 01-February-18			Bond Future	105.95	105.9608	105.9540	105.9608	0.00
07/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3696	4	4	4	0.00
07/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3706	4	4	4	0.00

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07/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3686	4	4	4	0.00
07/09/2017	2033 On 03-May-18			Bond Future	106.88	106.8926	106.8847	106.8926	0.00
07/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	805	1	1	1	0.00
07/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	815	1	1	1	0.00
07/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	825	1	1	1	0.00
07/09/2017	2037 On 02-November-17			Bond Future	9.63	92.4783	92.4834	92.4783	54,537.00
07/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	2037	2	2	2	0.00
07/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2079	2	2	2	0.00
07/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1995	2	2	2	0.00
07/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1802	2	2	2	0.00
07/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1764	2	2	2	0.00
07/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1726	2	2	2	0.00
07/09/2017	2037 On 01-February-18			Bond Future	9.69	89.9247	89.9302	89.9247	160.00
07/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3433	3	3	3	0.00
07/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3344	3	3	3	0.00
07/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3388	3	3	3	0.00
07/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2366	2	2	2	0.00
07/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2299	2	2	2	0.00
07/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2332	2	2	2	0.00
07/09/2017	2037 On 03-May-18			Bond Future	9.75	91.6002	91.6044	91.6002	0.00
07/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4678	5	5	5	0.00
07/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4767	5	5	5	0.00
07/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4722	5	5	5	0.00
07/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2933	3	3	3	0.00
07/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2964	3	3	3	0.00
07/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2902	3	3	3	0.00
07/09/2017	2038 On 02-November-17			Bond Future	128.51	128.5157	128.5067	128.5157	19,544.00
07/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00

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07/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8303	8	8	8	0.00
07/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8313	8	8	8	0.00
07/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8293	8	8	8	0.00
07/09/2017	2038 On 01-February-18			Bond Future	129.41	129.4211	129.4125	129.4211	0.00
07/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7518	8	8	8	0.00
07/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7538	8	8	8	0.00
07/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7528	8	8	8	0.00
07/09/2017	2038 On 03-May-18			Bond Future	131.88	131.8867	131.8766	131.8867	0.00
07/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	393	0	0	0	0.00
07/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	413	0	0	0	0.00
07/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	403	0	0	0	0.00
07/09/2017	2040 On 02-November-17			Bond Future	9.75	95.6068	95.6123	95.6068	15,192.00
07/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1687	2	2	2	0.00
07/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1650	2	2	2	0.00
07/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1726	2	2	2	0.00
07/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2526	3	3	3	0.00
07/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2477	2	2	2	0.00
07/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2428	2	2	2	0.00
07/09/2017	2040 On 01-February-18			Bond Future	9.81	92.8604	92.8664	92.8604	0.00
07/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3341	3	3	3	0.00
07/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3430	3	3	3	0.00
07/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3385	3	3	3	0.00
07/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2827	3	3	3	0.00
07/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2788	3	3	3	0.00
07/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2866	3	3	3	0.00
07/09/2017	2040 On 03-May-18			Bond Future	9.88	94.5906	94.5952	94.5906	0.00

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07/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4956	5	5	5	0.00
07/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5002	5	5	5	0.00
07/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4909	5	5	5	0.00
07/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3410	3	3	3	0.00
07/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3375	3	3	3	0.00
07/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3341	3	3	3	0.00
07/09/2017	2044 On 02-November-17			Bond Future	9.78	92.6876	92.6931	92.6876	26,125.00
07/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1635	2	2	2	0.00
07/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1710	2	2	2	0.00
07/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1672	2	2	2	0.00
07/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2593	3	3	3	0.00
07/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2543	3	3	3	0.00
07/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2643	3	3	3	0.00
07/09/2017	2044 On 01-February-18			Bond Future	9.84	90.0127	90.0185	90.0127	0.00
07/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3393	3	3	3	0.00
07/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3438	3	3	3	0.00
07/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3484	3	3	3	0.00
07/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2850	3	3	3	0.00
07/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2928	3	3	3	0.00
07/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2889	3	3	3	0.00
07/09/2017	2044 On 03-May-18			Bond Future	9.90	91.6898	91.6944	91.6898	0.00
07/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5138	5	5	5	0.00
07/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5091	5	5	5	0.00
07/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5044	5	5	5	0.00
07/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3407	3	3	3	0.00
07/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3442	3	3	3	0.00
07/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3372	3	3	3	0.00
07/09/2017	2046 On 02-November-17			Bond Future	123.51	123.5186	123.5102	123.5186	21,292.00
07/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12790	13	13	13	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
07/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12810	13	13	13	0.00
07/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12800	13	13	13	0.00
07/09/2017	2046 On 01-February-18			Bond Future	125.83	125.8352	125.8269	125.8352	0.00
07/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	7073	7	7	7	0.00
07/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	7083	7	7	7	0.00
07/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	7093	7	7	7	0.00
07/09/2017	2046 On 03-May-18			Bond Future	126.62	126.6342	126.6247	126.6342	0.00
07/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	1315	1	1	1	0.00
07/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	1325	1	1	1	0.00
07/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	1305	1	1	1	0.00
07/09/2017	2050 On 02-November-17			Bond Future	131.91	131.9189	131.9098	131.9189	22,382.00
07/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12740	13	13	13	0.00
07/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12750	13	13	13	0.00
07/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12760	13	13	13	0.00
07/09/2017	2050 On 01-February-18			Bond Future	132.71	132.7195	132.7107	132.7195	0.00
07/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7529	8	8	8	0.00
07/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7519	8	8	8	0.00
07/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7539	8	8	8	0.00
07/09/2017	2050 On 03-May-18			Bond Future	135.24	135.2480	135.2378	135.2480	0.00
07/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 03-May-18	135.62	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
07/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
07/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	392	0	0	0	0.00
07/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	372	0	0	0	0.00
07/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	382	0	0	0	0.00
07/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	AL37 On 02-November-17			Index Future	562.33	562.1530	562.3270	562.1530	0.00
07/09/2017	AL37 On 01-February-18			Index Future	572.68	572.4960	572.6760	572.4960	0.00
07/09/2017	AL37 On 03-May-18			Index Future	583.34	583.1650	583.3400	583.1650	0.00
07/09/2017	AL7T On 02-November-17			Index Future	648.71	648.1150	648.7130	648.1150	0.00
07/09/2017	AL7T On 01-February-18			Index Future	660.65	660.0400	660.6510	660.0400	0.00
07/09/2017	AL7T On 03-May-18			Index Future	672.95	672.3410	672.9540	672.3410	0.00
07/09/2017	ALBI On 02-November-17			Index Future	581.55	581.2450	581.5480	581.2450	791.00
07/09/2017	ALBI On 01-February-18			Index Future	592.25	591.9390	592.2500	591.9390	0.00
07/09/2017	ALBI On 03-May-18			Index Future	603.28	602.9710	603.2790	602.9710	0.00
07/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C038 On 31-January-38			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
07/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2017	EL28 On 02-November-17			Bond Future	127.27	127.2770	127.2704	127.2770	0.00
07/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6610	7	7	7	0.00
07/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6620	7	7	7	0.00
07/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6600	7	7	7	0.00
07/09/2017	EL28 On 01-February-18			Bond Future	129.66	129.6641	129.6578	129.6641	0.00
07/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2642	3	3	3	0.00
07/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2652	3	3	3	0.00
07/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2632	3	3	3	0.00
07/09/2017	EL28 On 03-May-18			Bond Future	132.13	132.1343	132.1267	132.1343	0.00
07/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 03-May-18	133.20	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
07/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
07/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	1053	1	1	1	0.00
07/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	1063	1	1	1	0.00
07/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	1073	1	1	1	0.00
07/09/2017	ES33 On 02-November-17			Bond Future	10.72	76.7630	76.8007	76.7630	9,466.00
07/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	285	0	0	0	0.00
07/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	347	0	0	0	0.00
07/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	223	0	0	0	0.00
07/09/2017	ES33 On 01-February-18			Bond Future	10.82	78.1753	78.2140	78.1753	0.00
07/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1020	1	1	1	0.00
07/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1080	1	1	1	0.00
07/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1139	1	1	1	0.00
07/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 03-May-18			Bond Future	10.92	75.8406	75.8788	75.8406	0.00
07/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1636	2	2	2	0.00
07/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1751	2	2	2	0.00
07/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1693	2	2	2	0.00
07/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
07/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
07/09/2017	ES42 On 02-November-17			Bond Future	10.98	79.3802	79.3877	79.3802	7,957.00
07/09/2017	ES42 On 01-February-18			Bond Future	11.08	80.8406	80.8485	80.8406	0.00
07/09/2017	ES42 On 03-May-18			Bond Future	11.18	78.0857	78.0926	78.0857	0.00
07/09/2017	GOVI On 02-November-17			GOVI	580.36	580.0330	580.3550	580.0330	671.00
07/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	78950	8	8	8	0.00
07/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	79050	8	8	8	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
07/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	79150	8	8	8	0.00
07/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 01-February-18			GOVI	591.04	590.7050	591.0350	590.7050	0.00
07/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	100050	10	10	10	0.00
07/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	99950	10	10	10	0.00
07/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	100150	10	10	10	0.00
07/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 03-May-18			GOVI	602.04	601.7140	602.0410	601.7140	0.00
07/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	117710	11	12	11	0.00
07/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	117510	11	12	11	0.00
07/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	117610	11	12	11	0.00
07/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
07/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
07/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2017	IGOV On 02-November-17			Index Future	250.01	250.0180	250.0120	250.0180	1,163.00
07/09/2017	IGOV On 01-February-18			Index Future	254.70	254.7070	254.7020	254.7070	0.00
07/09/2017	IGOV On 03-May-18			Index Future	259.55	259.5600	259.5520	259.5600	0.00
07/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
07/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
07/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7525	99.7556	99.7525	0.00
07/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6110	99.6128	99.6110	0.00
07/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6483	99.6552	99.6483	0.00
07/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7038	99.7088	99.7038	0.00
07/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7843	99.7869	99.7843	0.00
07/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8890	98.8911	98.8890	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
07/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3454	98.3508	98.3454	0.00
07/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.17	98.1677	98.1730	98.1677	0.00
07/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4300	98.4300	98.4300	0.00
07/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.71	98.7069	98.7122	98.7069	0.00
07/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.00	98.9891	98.9961	98.9891	0.00
07/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.30	99.2967	99.2963	99.2967	0.00
07/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.05	95.0613	95.0493	95.0613	0.00
07/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2139	94.2076	94.2139	0.00
07/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.34	93.3426	93.3407	93.3426	0.00
07/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.46	93.4585	93.4569	93.4585	0.00
07/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.60	95.6036	95.5956	95.6036	51.00
07/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.66	95.6811	95.6637	95.6811	0.00
07/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.81	96.8377	96.8101	96.8377	0.00
07/09/2017	IS05 On 20-September-22			Interest Rate Swap	98.98	99.0157	98.9817	99.0157	0.00
07/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.31	93.3239	93.3054	93.3239	0.00
07/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.28	90.2962	90.2796	90.2962	0.00
07/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.01	89.0247	89.0083	89.0247	0.00
07/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.18	91.1970	91.1768	91.1970	0.00
07/09/2017	IS10 On 21-December-26			Interest Rate Swap	94.96	94.9950	94.9646	94.9950	0.00
07/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.48	93.5217	93.4773	93.5217	0.00
07/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.54	95.5962	95.5373	95.5962	0.00
07/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.27	99.3426	99.2745	99.3426	0.00
07/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
07/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	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
07/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
07/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
07/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	0.00
07/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
07/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
07/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
07/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
07/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	0.00
07/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
07/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
07/09/2017	R023 On 02-November-17			Bond Future	7.73	101.5075	101.5307	101.5075	57,230.00
07/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3507	3	4	3	0.00
07/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3548	4	4	4	0.00
07/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3588	4	4	4	0.00
07/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	12	0	0	0	0.00
07/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	12	0	0	0	0.00
07/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	13	0	0	0	0.00
07/09/2017	R023 On 01-February-18			Bond Future	7.75	103.3752	103.3991	103.3752	0.00
07/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2667	3	3	3	0.00
07/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2699	3	3	3	0.00
07/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2635	3	3	3	0.00
07/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	356	0	0	0	0.00
07/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	348	0	0	0	0.00
07/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	340	0	0	0	0.00
07/09/2017	R023 On 03-May-18			Bond Future	7.76	101.3717	101.3946	101.3717	0.00
07/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2647	3	3	3	0.00
07/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2703	3	3	3	0.00
07/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2675	3	3	3	0.00
07/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	635	1	1	1	0.00
07/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	646	1	1	1	0.00
07/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	657	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
07/09/2017	R035 On 02-November-17			Bond Future	9.51	96.2323	96.2788	96.2323	22,815.00
07/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	698	1	1	1	0.00
07/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	619	1	1	1	0.00
07/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	778	1	1	1	0.00
07/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 01-February-18			Bond Future	9.58	98.0029	98.0506	98.0029	0.00
07/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1214	1	1	1	0.00
07/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1369	1	1	1	0.00
07/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1292	1	1	1	0.00
07/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 03-May-18			Bond Future	9.63	95.3289	95.3759	95.3289	0.00
07/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2051	2	2	2	0.00
07/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2127	2	2	2	0.00
07/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1975	2	2	2	0.00
07/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R186 On 02-November-17			Bond Future	8.44	116.8166	116.9242	116.8166	169,492.00
07/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2682	3	3	3	0.00
07/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3348	3	3	3	0.00
07/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3455	3	3	3	0.00
07/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4006	4	4	4	0.00
07/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3401	3	3	3	0.00
07/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	374	0	0	0	0.00
07/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	248	0	0	0	5,000.00
07/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	350	0	0	0	0.00
07/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	566	1	1	1	3,750.00
07/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	362	0	0	0	0.00
07/09/2017	R186 On 01-February-18			Bond Future	8.48	113.6659	113.7758	113.6659	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2131	2	2	2	1,460.00
07/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	433	0	0	0	1,460.00
07/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4234	4	4	4	0.00
07/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5491	5	5	5	0.00
07/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4043	4	4	4	0.00
07/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3099	3	3	3	0.00
07/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4138	4	4	4	0.00
07/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4090	4	4	4	0.00
07/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	825	1	1	1	6,200.00
07/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	503	1	1	1	820.00
07/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	890	1	1	1	0.00
07/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1301	1	1	1	820.00
07/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	857	1	1	1	0.00
07/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	873	1	1	1	0.00
07/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1976	2	2	2	0.00
07/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5402	5	5	5	0.00
07/09/2017	R186 On 03-May-18			Bond Future	8.52	115.7839	115.8942	115.7839	0.00
07/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4264	4	4	4	0.00
07/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4222	4	4	4	0.00
07/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4180	4	4	4	0.00
07/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1653	2	2	2	0.00
07/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1674	2	2	2	0.00
07/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1632	2	2	2	0.00
07/09/2017	R197 On 02-November-17			Bond Future	301.34	301.3633	301.3411	301.3633	2,350.00
07/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3819	4	4	4	0.00
07/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3809	4	4	4	0.00
07/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3829	4	4	4	0.00
07/09/2017	R197 On 01-February-18			Bond Future	300.02	300.0413	300.0198	300.0413	0.00
07/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 01-February-18	301.68	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
07/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1640	2	2	2	0.00
07/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1650	2	2	2	0.00
07/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1660	2	2	2	0.00
07/09/2017	R197 On 03-May-18			Bond Future	305.73	305.7573	305.7325	305.7573	0.00
07/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1293	1	1	1	0.00
07/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1273	1	1	1	0.00
07/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1283	1	1	1	0.00
07/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 02-November-17			Bond Future	240.55	240.5655	240.5488	240.5655	28,647.00
07/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13351	13	13	13	0.00
07/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13361	13	13	13	0.00
07/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13341	13	13	13	0.00
07/09/2017	R202 On 01-February-18			Bond Future	241.36	241.3729	241.3571	241.3729	0.00
07/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7713	8	8	8	0.00
07/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7703	8	8	8	0.00
07/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7723	8	8	8	0.00
07/09/2017	R202 On 03-May-18			Bond Future	245.95	245.9713	245.9528	245.9713	0.00
07/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1537	2	2	2	0.00
07/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1517	1	2	1	0.00
07/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1527	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
07/09/2017	R204 On 02-November-17			Bond Future	6.77	104.3406	104.3328	104.3406	46,398.00
07/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	1045	1	1	1	0.00
07/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	1056	1	1	1	0.00
07/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	1035	1	1	1	0.00
07/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R204 On 01-February-18			Bond Future	6.57	102.2223	102.2147	102.2223	0.00
07/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	592	1	1	1	0.00
07/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	607	1	1	1	0.00
07/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	600	1	1	1	0.00
07/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	18	0	0	0	0.00
07/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	18	0	0	0	0.00
07/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	19	0	0	0	0.00
07/09/2017	R204 On 03-May-18			Bond Future	6.17	104.1271	104.1178	104.1271	0.00
07/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	572	1	1	1	0.00
07/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	578	1	1	1	0.00
07/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	566	1	1	1	0.00
07/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	18	0	0	0	0.00
07/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	18	0	0	0	0.00
07/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	17	0	0	0	0.00
07/09/2017	R207 On 02-November-17			Bond Future	7.05	102.6151	102.6463	102.6151	41,067.00
07/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1934	2	2	2	0.00
07/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1973	2	2	2	0.00
07/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1954	2	2	2	0.00
07/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R207 On 01-February-18			Bond Future	6.99	100.8620	100.8941	100.8620	0.00
07/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1146	1	1	1	0.00
07/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1177	1	1	1	0.00
07/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1162	1	1	1	0.00
07/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	65	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
07/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	61	0	0	0	0.00
07/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	63	0	0	0	0.00
07/09/2017	R207 On 03-May-18			Bond Future	6.92	102.7414	102.7726	102.7414	0.00
07/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1152	1	1	1	0.00
07/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1139	1	1	1	0.00
07/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1126	1	1	1	0.00
07/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	115	0	0	0	0.00
07/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	118	0	0	0	0.00
07/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	113	0	0	0	0.00
07/09/2017	R208 On 02-November-17			Bond Future	7.27	99.0951	99.1409	99.0951	32,186.00
07/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2671	3	3	3	0.00
07/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2643	3	3	3	0.00
07/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2614	3	3	3	0.00
07/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	0	0	0.00
07/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	0	0	0.00
07/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R208 On 01-February-18			Bond Future	7.26	100.9184	100.9653	100.9184	0.00
07/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1723	2	2	2	0.00
07/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1745	2	2	2	0.00
07/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1700	2	2	2	0.00
07/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	153	0	0	0	0.00
07/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	149	0	0	0	0.00
07/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	145	0	0	0	0.00
07/09/2017	R208 On 03-May-18			Bond Future	7.23	99.3977	99.4441	99.3977	0.00
07/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1633	2	2	2	0.00
07/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1672	2	2	2	0.00
07/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1652	2	2	2	0.00
07/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	267	0	0	0	0.00
07/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	273	0	0	0	0.00
07/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	278	0	0	0	0.00
07/09/2017	R209 On 02-November-17			Bond Future	9.48	72.7099	72.7484	72.7099	116,186.00
07/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1620	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
07/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3757	4	4	4	0.00
07/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1692	2	2	2	0.00
07/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2545	3	3	3	0.00
07/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1656	2	2	2	0.00
07/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1841	2	2	2	0.00
07/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1027	1	1	1	1,350.00
07/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	374	0	0	0	2,248.00
07/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7058	7	7	7	0.00
07/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	15	0	0	0	2,800.00
07/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3154	3	3	3	0.00
07/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	770	1	1	1	6,500.00
07/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1339	1	1	1	0.00
07/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1189	1	1	1	1,350.00
07/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2076	2	2	2	0.00
07/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8743	9	9	9	0.00
07/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	538	1	1	1	1,350.00
07/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1371	1	1	1	0.00
07/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3761	4	4	4	0.00
07/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	49	0	0	0	1,300.00
07/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	378	0	0	0	1,138.00
07/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1308	1	1	1	0.00
07/09/2017	R209 On 01-February-18			Bond Future	9.54	74.0477	74.0871	74.0477	0.00
07/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2959	3	3	3	0.00
07/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4612	5	5	5	0.00
07/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3037	3	3	3	0.00
07/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2998	3	3	3	0.00
07/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4162	4	4	4	0.00
07/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1158	1	1	1	7,500.00
07/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	983	1	1	1	3,000.00
07/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1789	2	2	2	0.00
07/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1816	2	2	2	0.00
07/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1762	2	2	2	0.00
07/09/2017	R209 On 03-May-18			Bond Future	9.59	72.2782	72.3173	72.2782	0.00
07/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4047	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4085	4	4	4	0.00
07/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4009	4	4	4	0.00
07/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2384	2	2	2	0.00
07/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2332	2	2	2	0.00
07/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2358	2	2	2	0.00
07/09/2017	R210 On 02-November-17			Bond Future	185.07	185.0817	185.0685	185.0817	2,179.00
07/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	7002	7	7	7	0.00
07/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	7022	7	7	7	0.00
07/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	7012	7	7	7	0.00
07/09/2017	R210 On 01-February-18			Bond Future	188.54	188.5528	188.5402	188.5528	0.00
07/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3840	4	4	4	0.00
07/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3830	4	4	4	0.00
07/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3820	4	4	4	0.00
07/09/2017	R210 On 03-May-18			Bond Future	189.71	189.7222	189.7075	189.7222	0.00
07/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1743	2	2	2	0.00
07/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1733	2	2	2	0.00
07/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1753	2	2	2	0.00
07/09/2017	R212 On 02-November-17			Bond Future	151.18	151.1277	151.1784	151.1277	4,057.00
07/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1232	1	1	1	0.00
07/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1242	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
07/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1222	1	1	1	0.00
07/09/2017	R212 On 01-February-18			Bond Future	151.98	151.9238	151.9760	151.9238	0.00
07/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2714	3	3	3	0.00
07/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2724	3	3	3	0.00
07/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2734	3	3	3	0.00
07/09/2017	R212 On 03-May-18			Bond Future	154.87	154.8180	154.8698	154.8180	0.00
07/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	590	1	1	1	0.00
07/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	570	1	1	1	0.00
07/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	580	1	1	1	0.00
07/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
07/09/2017	R213 On 02-November-17			Bond Future	9.12	85.0157	85.1228	85.0157	63,283.00
07/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2311	2	2	2	0.00
07/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2355	2	2	2	0.00
07/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2267	2	2	2	0.00
07/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	819	1	1	1	0.00
07/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	797	1	1	1	0.00
07/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	776	1	1	1	0.00
07/09/2017	R213 On 01-February-18			Bond Future	9.18	86.5800	86.6893	86.5800	0.00
07/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3158	3	3	3	0.00
07/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3117	3	3	3	0.00
07/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3077	3	3	3	0.00
07/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1524	2	2	2	0.00
07/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1549	2	2	2	0.00
07/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1500	2	1	2	0.00
07/09/2017	R213 On 03-May-18			Bond Future	9.23	84.6438	84.7539	84.6438	0.00
07/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4167	4	4	4	0.00
07/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4207	4	4	4	0.00
07/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4247	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1975	2	2	2	0.00
07/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2022	2	2	2	0.00
07/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1998	2	2	2	0.00
07/09/2017	R214 On 02-November-17			Bond Future	9.65	72.1849	72.1893	72.1849	44,034.00
07/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1355	1	1	1	0.00
07/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1419	1	1	1	0.00
07/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1387	1	1	1	0.00
07/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1808	2	2	2	0.00
07/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1847	2	2	2	0.00
07/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1770	2	2	2	0.00
07/09/2017	R214 On 01-February-18			Bond Future	9.71	73.5131	73.5177	73.5131	0.00
07/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2854	3	3	3	0.00
07/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2931	3	3	3	0.00
07/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2892	3	3	3	0.00
07/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2051	2	2	2	0.00
07/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2021	2	2	2	0.00
07/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2081	2	2	2	0.00
07/09/2017	R214 On 03-May-18			Bond Future	9.76	71.5870	71.5906	71.5870	0.00
07/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4066	4	4	4	0.00
07/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4105	4	4	4	0.00
07/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4028	4	4	4	0.00
07/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2615	3	3	3	0.00
07/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2587	3	3	3	0.00
07/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2559	3	3	3	0.00
07/09/2017	R248 On 02-November-17			Bond Future	9.74	92.0504	92.0561	92.0504	81,327.00
07/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1740	2	2	2	0.00
07/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1700	2	2	2	0.00
07/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1660	2	2	2	0.00
07/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2523	3	3	3	0.00
07/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2422	2	2	2	0.00
07/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2473	2	2	2	0.00
07/09/2017	R248 On 01-February-18			Bond Future	9.80	93.7441	93.7501	93.7441	170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3670	4	4	4	0.00
07/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3765	4	4	4	0.00
07/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3718	4	4	4	0.00
07/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2858	3	3	3	0.00
07/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2781	3	3	3	0.00
07/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2819	3	3	3	0.00
07/09/2017	R248 On 03-May-18			Bond Future	9.85	91.0540	91.0588	91.0540	0.00
07/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5303	5	5	5	0.00
07/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5255	5	5	5	0.00
07/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5206	5	5	5	0.00
07/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3487	3	3	3	0.00
07/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3523	4	4	4	0.00
07/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3452	3	3	3	0.00