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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2017	2025 On 04-May-17			Bond Future	129.30	129.3001	129.2973	129.3001	3,234.00
07/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3273	3	3273	3	0.00
07/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3263	3	3263	3	0.00
07/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3283	3	3283	3	0.00
07/03/2017	2025 On 03-August-17			Bond Future	130.45	130.4540	130.4498	130.4540	0.00
07/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3510	4	3510	4	0.00
07/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3530	4	3530	4	0.00
07/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3520	4	3520	4	0.00
07/03/2017	2025 On 02-November-17			Bond Future	133.05	133.0573	133.0547	133.0573	0.00
07/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	95	0	95	0	0.00
07/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	75	0	75	0	0.00
07/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	85	0	85	0	0.00
07/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2029 On 04-May-17			Bond Future	100.88	100.8844	100.8822	100.8844	2,272.00
07/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	232	0	232	0	0.00
07/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	212	0	212	0	0.00
07/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	222	0	222	0	0.00
07/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 04-May-17			Bond Future	9.06	93.9314	9.0612	93.9314	32,675.00
07/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1938	2	1938	2	0.00
07/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1869	2	1869	2	0.00
07/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1801	2	1801	2	0.00
07/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 04-May-17	9.34	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
07/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 03-August-17			Bond Future	9.11	91.7215	9.1067	91.7215	0.00
07/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1534	1	1534	1	0.00
07/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1602	1	1602	1	0.00
07/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1670	1	1670	1	0.00
07/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 02-November-17			Bond Future	9.14	93.5320	9.1404	93.5320	0.00
07/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1489	1	1489	1	0.00
07/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1422	1	1422	1	0.00
07/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1355	1	1355	1	0.00
07/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2032 On 04-May-17			Bond Future	9.20	92.9660	9.1952	92.9660	19,129.00
07/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2935	3	2935	3	0.00
07/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2885	3	2885	3	0.00
07/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2836	3	2836	3	0.00
07/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	981	1	981	1	0.00
07/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1006	1	1006	1	0.00
07/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	958	1	958	1	0.00
07/03/2017	2032 On 03-August-17			Bond Future	9.24	94.7444	9.2384	94.7444	0.00
07/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3692	4	3692	4	0.00
07/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3606	3	3606	3	0.00
07/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3649	3	3649	3	0.00
07/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2126	2	2126	2	0.00
07/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2187	2	2187	2	0.00
07/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2157	2	2157	2	0.00
07/03/2017	2032 On 02-November-17			Bond Future	9.28	92.4554	9.2764	92.4554	0.00
07/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4295	4	4295	4	0.00
07/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4336	4	4336	4	0.00
07/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4378	4	4378	4	0.00
07/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2774	3	2774	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2805	3	2805	3	0.00
07/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2744	3	2744	3	0.00
07/03/2017	2033 On 04-May-17			Bond Future	106.68	106.6852	106.6828	106.6852	5,778.00
07/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4157	4	4157	4	0.00
07/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4167	4	4167	4	0.00
07/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4147	4	4147	4	0.00
07/03/2017	2033 On 03-August-17			Bond Future	108.74	108.7473	108.7439	108.7473	0.00
07/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4376	4	4376	4	0.00
07/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4386	4	4386	4	0.00
07/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4396	4	4396	4	0.00
07/03/2017	2033 On 02-November-17			Bond Future	109.82	109.8271	109.8249	109.8271	0.00
07/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	255	0	255	0	0.00
07/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	265	0	265	0	0.00
07/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	245	0	245	0	0.00
07/03/2017	2037 On 04-May-17			Bond Future	9.44	93.6061	9.4433	93.6061	48,577.00
07/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2712	3	2712	3	0.00
07/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2614	2	2614	2	0.00
07/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2663	3	2663	3	0.00
07/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1490	2	1490	2	0.00
07/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1458	2	1458	2	0.00
07/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1426	2	1426	2	0.00
07/03/2017	2037 On 03-August-17			Bond Future	9.49	91.1395	9.4922	91.1395	160.00
07/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3636	3	3636	3	0.00
07/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3592	3	3592	3	0.00
07/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3549	3	3549	3	0.00

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07/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2958	3	2958	3	0.00
07/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2920	3	2920	3	0.00
07/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2995	3	2995	3	0.00
07/03/2017	2037 On 02-November-17			Bond Future	9.53	92.9387	9.5309	92.9387	0.00
07/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4721	5	4721	5	0.00
07/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4764	5	4764	5	0.00
07/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4678	5	4678	5	0.00
07/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3644	4	3644	4	0.00
07/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3681	4	3681	4	0.00
07/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3718	4	3718	4	0.00
07/03/2017	2038 On 04-May-17			Bond Future	133.88	133.8783	133.8752	133.8783	20,553.00
07/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5905	6	5905	6	0.00
07/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5915	6	5915	6	0.00
07/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5895	6	5895	6	0.00
07/03/2017	2038 On 03-August-17			Bond Future	134.95	134.9525	134.9481	134.9525	0.00
07/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6222	6	6222	6	0.00
07/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6212	6	6212	6	0.00
07/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6232	6	6232	6	0.00
07/03/2017	2038 On 02-November-17			Bond Future	137.64	137.6455	137.6428	137.6455	0.00
07/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	843	1	843	1	0.00
07/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	823	1	823	1	0.00
07/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	833	1	833	1	0.00
07/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2040 On 04-May-17			Bond Future	9.45	97.8879	9.4472	97.8879	9,195.00
07/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	3100	3	3100	3	0.00
07/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	3155	3	3155	3	0.00

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07/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	3046	3	3046	3	0.00
07/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1482	2	1482	2	0.00
07/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1516	2	1516	2	0.00
07/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1449	2	1449	2	0.00
07/03/2017	2040 On 03-August-17			Bond Future	9.49	95.2529	9.4947	95.2529	0.00
07/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4111	4	4111	4	0.00
07/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4208	4	4208	4	0.00
07/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4159	4	4159	4	0.00
07/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3056	3	3056	3	0.00
07/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3018	3	3018	3	0.00
07/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3095	3	3095	3	0.00
07/03/2017	2040 On 02-November-17			Bond Future	9.53	97.1332	9.5321	97.1332	0.00
07/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	5169	5	5169	5	0.00
07/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5215	5	5215	5	0.00
07/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5123	5	5123	5	0.00
07/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4013	4	4013	4	0.00
07/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4053	4	4053	4	0.00
07/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4093	4	4093	4	0.00
07/03/2017	2044 On 04-May-17			Bond Future	9.49	94.8580	9.4866	94.8580	22,991.00
07/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	3153	3	3153	3	0.00
07/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3099	3	3099	3	0.00
07/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	3208	3	3208	3	0.00
07/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1514	2	1514	2	0.00
07/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1481	2	1481	2	0.00
07/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1548	2	1548	2	0.00
07/03/2017	2044 On 03-August-17			Bond Future	9.53	92.2902	9.5330	92.2902	0.00
07/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4097	4	4097	4	0.00
07/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	4003	4	4003	4	0.00
07/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	4050	4	4050	4	0.00
07/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3227	3	3227	3	0.00
07/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3185	3	3185	3	0.00
07/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3144	3	3144	3	0.00
07/03/2017	2044 On 02-November-17			Bond Future	9.57	94.1120	9.5697	94.1120	0.00
07/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5090	5	5090	5	0.00

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07/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5182	5	5182	5	0.00
07/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	5136	5	5136	5	0.00
07/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4249	4	4249	4	0.00
07/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4208	4	4208	4	0.00
07/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4291	4	4291	4	0.00
07/03/2017	2046 On 04-May-17			Bond Future	131.09	131.0967	131.0940	131.0967	20,133.00
07/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	7236	7	7236	7	0.00
07/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	7246	7	7246	7	0.00
07/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	7226	7	7226	7	0.00
07/03/2017	2046 On 03-August-17			Bond Future	133.63	133.6305	133.6264	133.6305	0.00
07/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7564	8	7564	8	0.00
07/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7544	8	7544	8	0.00
07/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7554	8	7554	8	0.00
07/03/2017	2046 On 02-November-17			Bond Future	134.69	134.6931	134.6907	134.6931	0.00
07/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1619	2	1619	2	0.00
07/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1629	2	1629	2	0.00
07/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1609	2	1609	2	0.00
07/03/2017	2050 On 04-May-17			Bond Future	143.10	143.4315	143.0952	143.4315	24,054.00
07/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	4745	4	4745	4	0.00
07/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	4735	4	4735	4	0.00
07/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	4755	4	4755	4	0.00
07/03/2017	2050 On 03-August-17			Bond Future	144.18	144.5249	144.1809	144.5249	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
07/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5039	5	5039	5	0.00
07/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5059	5	5059	5	0.00
07/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5049	5	5049	5	0.00
07/03/2017	2050 On 02-November-17			Bond Future	147.06	147.4090	147.0601	147.4090	0.00
07/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2410	3	2410	3	0.00
07/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2390	3	2390	3	0.00
07/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2400	3	2400	3	0.00
07/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
07/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
07/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	AL37 On 04-May-17			Index Future	531.75	530.7910	531.7480	530.7910	1.00
07/03/2017	AL37 On 03-August-17			Index Future	541.92	540.9450	541.9170	540.9450	0.00
07/03/2017	AL37 On 02-November-17			Index Future	552.62	551.6190	552.6150	551.6190	0.00
07/03/2017	AL7T On 04-May-17			Index Future	614.41	613.0730	614.4090	613.0730	0.00
07/03/2017	AL7T On 03-August-17			Index Future	626.16	624.8010	626.1590	624.8010	0.00
07/03/2017	AL7T On 02-November-17			Index Future	638.52	637.1290	638.5200	637.1290	0.00
07/03/2017	ALBI On 04-May-17			Index Future	558.94	557.4240	558.9430	557.4240	598.00
07/03/2017	ALBI On 03-August-17			Index Future	569.63	568.0870	569.6320	568.0870	0.00
07/03/2017	ALBI On 02-November-17			Index Future	580.88	579.2960	580.8770	579.2960	0.00
07/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	EL28 On 04-May-17			Bond Future	129.85	129.8480	129.8472	129.8480	0.00
07/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8053	8	8053	8	0.00
07/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8063	8	8063	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
07/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8073	8	8073	8	0.00
07/03/2017	EL28 On 03-August-17			Bond Future	132.36	132.3578	132.3556	132.3578	0.00
07/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2814	3	2814	3	0.00
07/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2804	3	2804	3	0.00
07/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2824	3	2824	3	0.00
07/03/2017	EL28 On 02-November-17			Bond Future	133.23	133.2319	133.2315	133.2319	0.00
07/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
07/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	638	1	638	1	0.00
07/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	658	1	658	1	0.00
07/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	648	1	648	1	0.00
07/03/2017	ES33 On 04-May-17			Bond Future	10.37	78.4865	10.3702	78.4865	9,466.00
07/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1149	1	1149	1	0.00
07/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1086	1	1086	1	0.00
07/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1212	1	1212	1	0.00
07/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 03-August-17			Bond Future	10.45	79.9880	10.4463	79.9880	0.00
07/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	657	0	657	0	0.00
07/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	531	0	531	0	0.00
07/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	594	0	594	0	0.00
07/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 02-November-17			Bond Future	10.52	77.7736	10.5204	77.7736	0.00
07/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	872	1	872	1	0.00
07/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	995	1	995	1	0.00
07/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	934	1	934	1	0.00
07/03/2017	ES33 On 02-November-17	10.67	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
07/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
07/03/2017	ES42 On 04-May-17			Bond Future	10.52	82.3538	10.5168	82.3538	8,777.00
07/03/2017	ES42 On 03-August-17			Bond Future	10.59	83.9292	10.5915	83.9292	0.00
07/03/2017	ES42 On 02-November-17			Bond Future	10.66	81.3237	10.6633	81.3237	0.00
07/03/2017	GOVI On 04-May-17			GOVI	556.71	555.1880	556.7130	555.1880	396.00
07/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2945230	293	2945230	293	0.00
07/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2945130	293	2945130	293	0.00
07/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2945330	293	2945330	293	0.00
07/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 03-August-17			GOVI	567.36	565.8080	567.3590	565.8080	0.00
07/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	62590	5	62590	5	0.00
07/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	62490	5	62490	5	0.00
07/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	62690	5	62690	5	0.00
07/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 02-November-17			GOVI	578.56	576.9730	578.5590	576.9730	0.00
07/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	61190	5	61190	5	0.00
07/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	61090	5	61090	5	0.00
07/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	60990	5	60990	5	0.00
07/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
07/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
07/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2017	IGOV On 04-May-17			Index Future	252.32	252.5190	252.3200	252.5190	922.00
07/03/2017	IGOV On 03-August-17			Index Future	257.19	257.4000	257.1940	257.4000	412.00
07/03/2017	IGOV On 02-November-17			Index Future	262.33	262.5360	262.3300	262.5360	0.00
07/03/2017	ILBI On 04-May-17			Index Future	684.12	684.2560	684.1160	684.2560	0.00
07/03/2017	ILBI On 03-August-17			Index Future	697.11	697.2540	697.1130	697.2540	0.00
07/03/2017	ILBI On 02-November-17			Index Future	711.13	711.2720	711.1260	711.2720	0.00
07/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00

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07/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6103	99.6071	0.00
07/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6127	99.6150	99.6127	0.00
07/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8391	99.8382	99.8391	0.00
07/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.83	99.8281	99.8251	99.8281	0.00
07/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8662	99.8659	99.8662	0.00
07/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.11	99.1132	99.1102	99.1132	0.00
07/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.72	98.7318	98.7237	98.7318	0.00
07/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.73	98.7496	98.7343	98.7496	0.00
07/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.2000	99.1800	99.2000	0.00
07/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.64	99.6654	99.6382	99.6654	0.00
07/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.13	97.1933	97.1283	97.1933	0.00
07/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.42	96.4938	96.4225	96.4938	0.00
07/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.69	95.7666	95.6878	95.7666	0.00
07/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.94	96.0231	95.9357	96.0231	0.00
07/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.17	98.2606	98.1667	98.2606	51.00
07/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.34	98.4422	98.3430	98.4422	0.00
07/03/2017	IS05 On 21-June-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.77	96.8711	96.7658	96.8711	0.00
07/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.82	93.9276	93.8201	93.9276	0.00
07/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.59	92.7079	92.5921	92.7079	0.00
07/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.73	94.8567	94.7306	94.8567	0.00
07/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.45	98.5865	98.4521	98.5865	0.00
07/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.04	97.1841	97.0403	97.1841	0.00
07/03/2017	IS10 On 21-June-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
07/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
07/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	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
07/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
07/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
07/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
07/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
07/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
07/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
07/03/2017	R023 On 04-May-17			Bond Future	8.17	99.3511	8.1660	99.3511	19,183.00
07/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2163	2	2163	2	0.00
07/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2233	2	2233	2	0.00
07/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2198	2	2198	2	0.00
07/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	276	0	276	0	0.00
07/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	268	0	268	0	0.00
07/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	259	0	259	0	0.00
07/03/2017	R023 On 03-August-17			Bond Future	8.19	101.2517	8.1858	101.2517	0.00
07/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2463	2	2463	2	0.00
07/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2522	2	2522	2	0.00
07/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2492	2	2492	2	0.00
07/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	768	1	768	1	0.00
07/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	754	1	754	1	0.00
07/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	742	1	742	1	0.00
07/03/2017	R023 On 02-November-17			Bond Future	8.20	99.3180	8.1985	99.3180	0.00
07/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2506	2	2506	2	0.00
07/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2561	2	2561	2	0.00
07/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2533	2	2533	2	0.00
07/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	992	1	992	1	0.00
07/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	978	1	978	1	0.00
07/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1006	1	1006	1	0.00
07/03/2017	R035 On 04-May-17			Bond Future	9.34	97.3248	9.3448	97.3248	8,517.00
07/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1525	1	1525	1	0.00
07/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1688	1	1688	1	0.00
07/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1607	1	1607	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
07/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 03-August-17			Bond Future	9.39	99.1867	9.3887	99.1867	0.00
07/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	1073	1	1073	1	0.00
07/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	992	1	992	1	0.00
07/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	911	1	911	1	0.00
07/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 02-November-17			Bond Future	9.43	96.6415	9.4297	96.6415	0.00
07/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1374	1	1374	1	0.00
07/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1454	1	1454	1	0.00
07/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	1294	1	1294	1	0.00
07/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R186 On 04-May-17			Bond Future	8.66	115.5678	8.6623	115.5678	110,940.00
07/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	4002	4	4002	4	0.00
07/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2424	2	2424	2	0.00
07/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2656	2	2656	2	0.00
07/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2515	2	2515	2	0.00
07/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2849	3	2849	3	0.00
07/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1638	2	1638	2	500.00
07/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2469	2	2469	2	0.00
07/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	846	1	846	1	500.00
07/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	673	1	673	1	0.00
07/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	352	0	352	0	5,709.00
07/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	858	1	858	1	0.00
07/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	751	1	751	1	500.00
07/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	836	1	836	1	0.00
07/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2403	3	2403	3	0.00
07/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	814	1	814	1	0.00
07/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1376	2	1376	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
07/03/2017	R186 On 03-August-17			Bond Future	8.70	112.4756	8.6996	112.4756	0.00
07/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5971	6	5971	6	0.00
07/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5214	5	5214	5	0.00
07/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3306	3	3306	3	0.00
07/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3225	3	3225	3	0.00
07/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2987	3	2987	3	0.00
07/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3265	3	3265	3	0.00
07/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	707	1	707	1	6,500.00
07/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	911	1	911	1	750.00
07/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1808	2	1808	2	0.00
07/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1756	2	1756	2	0.00
07/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1971	2	1971	2	750.00
07/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1781	2	1781	2	0.00
07/03/2017	R186 On 02-November-17			Bond Future	8.73	114.6957	8.7275	114.6957	0.00
07/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3603	3	3603	3	0.00
07/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3640	3	3640	3	0.00
07/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3677	4	3677	4	0.00
07/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2567	3	2567	3	0.00
07/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2539	3	2539	3	0.00
07/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2596	3	2596	3	0.00
07/03/2017	R197 On 04-May-17			Bond Future	301.70	301.7034	301.6960	301.7034	1,063.00
07/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	6894	7	6894	7	0.00
07/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	6904	7	6904	7	0.00
07/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	6884	7	6884	7	0.00
07/03/2017	R197 On 03-August-17			Bond Future	300.57	300.5821	300.5717	300.5821	0.00
07/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7478	7	7478	7	0.00
07/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7498	7	7498	7	0.00
07/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7488	7	7488	7	0.00

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07/03/2017	R197 On 02-November-17			Bond Future	306.57	306.5806	306.5740	306.5806	0.00
07/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	1404	1	1404	1	0.00
07/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	1414	1	1414	1	0.00
07/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	1424	1	1424	1	0.00
07/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 04-May-17			Bond Future	247.58	248.2301	247.5804	248.2301	33,757.00
07/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	9130	8	9130	8	0.00
07/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	9140	8	9140	8	0.00
07/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	9150	8	9150	8	0.00
07/03/2017	R202 On 03-August-17			Bond Future	248.67	249.3351	248.6704	249.3351	0.00
07/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9690	9	9690	9	0.00
07/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9700	9	9700	9	0.00
07/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9680	9	9680	9	0.00
07/03/2017	R202 On 02-November-17			Bond Future	253.64	254.3106	253.6361	254.3106	0.00
07/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	254	0	254	0	0.00
07/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	274	0	274	0	0.00
07/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	264	0	264	0	0.00
07/03/2017	R203 On 04-May-17			Bond Future	7.08	101.5817	7.0796	101.5817	31,101.00
07/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	20	0	20	0	0.00
07/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	22	0	22	0	0.00
07/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	21	0	21	0	0.00
07/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	77	0	77	0	0.00
07/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	74	0	74	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
07/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	79	0	79	0	0.00
07/03/2017	R203 On 03-August-17			Bond Future	5.56	103.5249	5.5580	103.5249	0.00
07/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	4	0	4	0	0.00
07/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	5	0	5	0	0.00
07/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	5	0	5	0	0.00
07/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	76	0	76	0	0.00
07/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	77	0	77	0	0.00
07/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	78	0	78	0	0.00
07/03/2017	R204 On 04-May-17			Bond Future	7.42	103.9002	7.4166	103.9002	27,099.00
07/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	746	1	746	1	0.00
07/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	774	1	774	1	0.00
07/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	760	1	760	1	0.00
07/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	19	0	19	0	0.00
07/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	18	0	18	0	0.00
07/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	20	0	20	0	0.00
07/03/2017	R204 On 03-August-17			Bond Future	7.35	101.8474	7.3532	101.8474	0.00
07/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	645	1	645	1	0.00
07/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	654	1	654	1	0.00
07/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	664	1	664	1	0.00
07/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	135	0	135	0	0.00
07/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	132	0	132	0	0.00
07/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	129	0	129	0	0.00
07/03/2017	R204 On 02-November-17			Bond Future	7.20	103.8576	7.1974	103.8576	0.00
07/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	676	1	676	1	0.00
07/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	659	1	659	1	0.00
07/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	667	1	667	1	0.00
07/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	82	0	82	0	0.00
07/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	80	0	80	0	0.00
07/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	78	0	78	0	0.00
07/03/2017	R207 On 04-May-17			Bond Future	7.65	101.2349	7.6454	101.2349	74,680.00
07/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1338	1	1338	1	0.00
07/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1381	1	1381	1	0.00
07/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1359	1	1359	1	0.00
07/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	28	0	28	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
07/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	32	0	32	0	0.00
07/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	30	0	30	0	0.00
07/03/2017	R207 On 03-August-17			Bond Future	7.64	99.5282	7.6379	99.5282	0.00
07/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1364	1	1364	1	51.00
07/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1741	2	1741	2	0.00
07/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1723	2	1723	2	0.00
07/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1760	2	1760	2	0.00
07/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	105	0	105	0	0.00
07/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	173	0	173	0	0.00
07/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	100	0	100	0	0.00
07/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	102	0	102	0	0.00
07/03/2017	R207 On 02-November-17			Bond Future	7.59	101.4926	7.5854	101.4926	0.00
07/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1152	1	1152	1	0.00
07/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1181	1	1181	1	0.00
07/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1167	1	1167	1	0.00
07/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	274	0	274	0	0.00
07/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	269	0	269	0	0.00
07/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	279	0	279	0	0.00
07/03/2017	R208 On 04-May-17			Bond Future	7.80	97.0950	7.8029	97.0950	21,497.00
07/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1883	2	1883	2	0.00
07/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1940	2	1940	2	0.00
07/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1911	2	1911	2	0.00
07/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	70	0	70	0	0.00
07/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	64	0	64	0	0.00
07/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	67	0	67	0	0.00
07/03/2017	R208 On 03-August-17			Bond Future	7.81	98.9524	7.8058	98.9524	0.00
07/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1866	2	1866	2	0.00
07/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1912	2	1912	2	0.00
07/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1889	2	1889	2	0.00
07/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	362	0	362	0	0.00
07/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	355	0	355	0	0.00
07/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	369	0	369	0	0.00
07/03/2017	R208 On 02-November-17			Bond Future	7.79	97.5025	7.7896	97.5025	0.00
07/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1637	2	1637	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
07/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1676	2	1676	2	0.00
07/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1656	2	1656	2	0.00
07/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	511	1	511	1	0.00
07/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	503	1	503	1	0.00
07/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	520	1	520	1	0.00
07/03/2017	R209 On 04-May-17			Bond Future	9.33	73.2984	9.3282	73.2984	63,089.00
07/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2850	3	2850	3	0.00
07/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	575	1	575	1	1,130.00
07/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2108	2	2108	2	0.00
07/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2149	2	2149	2	0.00
07/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1621	2	1621	2	0.00
07/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2189	2	2189	2	0.00
07/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	792	1	792	1	1,130.00
07/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3430	4	3430	4	0.00
07/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1199	1	1199	1	0.00
07/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1608	2	1608	2	1,130.00
07/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1171	1	1171	1	0.00
07/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1143	1	1143	1	0.00
07/03/2017	R209 On 03-August-17			Bond Future	9.37	74.7006	9.3686	74.7006	0.00
07/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2898	3	2898	3	0.00
07/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2862	3	2862	3	0.00
07/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2934	3	2934	3	0.00
07/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2407	3	2407	3	0.00
07/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2375	3	2375	3	0.00
07/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2440	3	2440	3	0.00
07/03/2017	R209 On 02-November-17			Bond Future	9.40	73.0241	9.4043	73.0241	0.00
07/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3790	4	3790	4	0.00
07/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3716	4	3716	4	0.00
07/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3753	4	3753	4	0.00
07/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2869	3	2869	3	0.00
07/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2930	3	2930	3	0.00
07/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2900	3	2900	3	0.00
07/03/2017	R210 On 04-May-17			Bond Future	188.28	188.2807	188.2761	188.2807	1,698.00
07/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00

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07/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	4034	4	4034	4	0.00
07/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	4054	4	4054	4	0.00
07/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	4044	4	4044	4	0.00
07/03/2017	R210 On 03-August-17			Bond Future	191.91	191.9200	191.9133	191.9200	0.00
07/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	4377	4	4377	4	0.00
07/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	4387	4	4387	4	0.00
07/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	4367	4	4367	4	0.00
07/03/2017	R210 On 02-November-17			Bond Future	193.31	193.3179	193.3137	193.3179	0.00
07/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	1244	1	1244	1	0.00
07/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	1234	1	1234	1	0.00
07/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	1224	1	1224	1	0.00
07/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 04-May-17			Bond Future	149.25	149.2529	149.2493	149.2529	3,258.00
07/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2991	3	2991	3	0.00
07/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2981	3	2981	3	0.00
07/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3001	3	3001	3	0.00
07/03/2017	R212 On 03-August-17			Bond Future	150.08	150.0879	150.0828	150.0879	0.00
07/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3257	3	3257	3	0.00
07/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3267	3	3267	3	0.00
07/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3277	3	3277	3	0.00
07/03/2017	R212 On 02-November-17			Bond Future	153.08	153.0831	153.0799	153.0831	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
07/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	670	1	670	1	0.00
07/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	660	1	660	1	0.00
07/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	680	1	680	1	0.00
07/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
07/03/2017	R213 On 04-May-17			Bond Future	9.10	84.7284	9.0967	84.7284	44,651.00
07/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2570	2	2570	2	0.00
07/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2661	2	2661	2	0.00
07/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2615	2	2615	2	0.00
07/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	832	1	832	1	0.00
07/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	811	1	811	1	0.00
07/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	853	1	853	1	0.00
07/03/2017	R213 On 03-August-17			Bond Future	9.14	86.3492	9.1357	86.3492	0.00
07/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3261	3	3261	3	0.00
07/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3300	3	3300	3	0.00
07/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3340	3	3340	3	0.00
07/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1928	2	1928	2	0.00
07/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1901	2	1901	2	0.00
07/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1955	2	1955	2	0.00
07/03/2017	R213 On 02-November-17			Bond Future	9.17	84.5019	9.1714	84.5019	0.00
07/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3838	4	3838	4	0.00
07/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3762	4	3762	4	0.00
07/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3800	4	3800	4	0.00
07/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2641	3	2641	3	0.00
07/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2613	3	2613	3	0.00
07/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2585	3	2585	3	0.00
07/03/2017	R214 On 04-May-17			Bond Future	9.41	73.5190	9.4067	73.5190	34,975.00
07/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2330	2	2330	2	0.00
07/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2417	2	2417	2	0.00
07/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2373	2	2373	2	0.00
07/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1223	1	1223	1	0.00
07/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1195	1	1195	1	0.00
07/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1167	1	1167	1	0.00

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07/03/2017	R214 On 03-August-17			Bond Future	9.45	74.9254	9.4459	74.9254	0.00
07/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	3047	3	3047	3	0.00
07/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3086	3	3086	3	0.00
07/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3124	3	3124	3	0.00
07/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2551	3	2551	3	0.00
07/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2518	3	2518	3	0.00
07/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2584	3	2584	3	0.00
07/03/2017	R214 On 02-November-17			Bond Future	9.48	73.1063	9.4824	73.1063	0.00
07/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3833	4	3833	4	0.00
07/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3908	4	3908	4	0.00
07/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3870	4	3870	4	0.00
07/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3069	3	3069	3	0.00
07/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3135	3	3135	3	0.00
07/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3102	3	3102	3	0.00
07/03/2017	R248 On 04-May-17			Bond Future	9.48	94.0687	9.4779	94.0687	70,632.00
07/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3289	3	3289	3	0.00
07/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3233	3	3233	3	0.00
07/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	3178	3	3178	3	0.00
07/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1564	2	1564	2	0.00
07/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1530	2	1530	2	0.00
07/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1599	2	1599	2	0.00
07/03/2017	R248 On 03-August-17			Bond Future	9.52	95.8682	9.5190	95.8682	200.00
07/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3949	4	3949	4	0.00
07/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3996	4	3996	4	0.00
07/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3902	4	3902	4	0.00
07/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3437	4	3437	4	0.00
07/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3481	4	3481	4	0.00
07/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3525	4	3525	4	0.00
07/03/2017	R248 On 02-November-17			Bond Future	9.56	93.3210	9.5575	93.3210	0.00
07/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4980	5	4980	5	0.00
07/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	5074	5	5074	5	0.00
07/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	5027	5	5027	5	0.00
07/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4229	4	4229	4	0.00
07/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4186	4	4186	4	0.00

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07/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4144	4	4144	4	0.00
