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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
08/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	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
08/03/2017	2025 On 04-May-17			Bond Future	129.29	129.2973	129.2896	129.2973	3,234.00
08/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3280	3	3280	3	0.00
08/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3270	3	3270	3	0.00
08/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3290	3	3290	3	0.00
08/03/2017	2025 On 03-August-17			Bond Future	130.44	130.4498	130.4426	130.4498	0.00
08/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3517	4	3517	4	0.00
08/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3537	4	3537	4	0.00
08/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3527	4	3527	4	0.00
08/03/2017	2025 On 02-November-17			Bond Future	133.05	133.0547	133.0458	133.0547	0.00
08/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	86	0	86	0	0.00
08/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	66	0	66	0	0.00
08/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	76	0	76	0	0.00
08/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2029 On 04-May-17			Bond Future	100.88	100.8822	100.8764	100.8822	2,272.00
08/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	226	0	226	0	0.00
08/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	206	0	206	0	0.00
08/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	216	0	216	0	0.00
08/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 04-May-17			Bond Future	9.08	94.2227	9.0750	94.2227	32,675.00
08/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1841	2	1841	2	0.00
08/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1772	2	1772	2	0.00
08/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1704	2	1704	2	0.00
08/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/03/2017	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
08/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 03-August-17			Bond Future	9.12	92.0179	9.1209	92.0179	0.00
08/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1436	2	1436	2	0.00
08/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1503	2	1503	2	0.00
08/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1571	2	1571	2	0.00
08/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 02-November-17			Bond Future	9.16	93.8351	9.1552	93.8351	0.00
08/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1388	1	1388	1	0.00
08/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1321	1	1321	1	0.00
08/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1253	1	1253	1	0.00
08/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2032 On 04-May-17			Bond Future	9.21	93.2787	9.2089	93.2787	19,129.00
08/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2843	3	2843	3	0.00
08/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2794	3	2794	3	0.00
08/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2745	3	2745	3	0.00
08/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	994	1	994	1	0.00
08/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1019	1	1019	1	0.00
08/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	969	1	969	1	0.00
08/03/2017	2032 On 03-August-17			Bond Future	9.25	95.0626	9.2525	95.0626	0.00
08/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3649	4	3649	4	0.00
08/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3563	4	3563	4	0.00
08/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3606	4	3606	4	0.00
08/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2189	2	2189	2	0.00
08/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2249	2	2249	2	0.00
08/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2219	2	2219	2	0.00
08/03/2017	2032 On 02-November-17			Bond Future	9.29	92.7807	9.2911	92.7807	0.00
08/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4204	4	4204	4	0.00
08/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4245	4	4245	4	0.00
08/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4286	4	4286	4	0.00
08/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2792	3	2792	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
08/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2823	3	2823	3	0.00
08/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2761	3	2761	3	0.00
08/03/2017	2033 On 04-May-17			Bond Future	106.68	106.6828	106.6766	106.6828	5,778.00
08/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4163	4	4163	4	0.00
08/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4173	4	4173	4	0.00
08/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4153	4	4153	4	0.00
08/03/2017	2033 On 03-August-17			Bond Future	108.74	108.7439	108.7380	108.7439	0.00
08/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4382	4	4382	4	0.00
08/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4392	4	4392	4	0.00
08/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4402	4	4402	4	0.00
08/03/2017	2033 On 02-November-17			Bond Future	109.82	109.8249	109.8176	109.8249	0.00
08/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	262	0	262	0	0.00
08/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	272	0	272	0	0.00
08/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	252	0	252	0	0.00
08/03/2017	2037 On 04-May-17			Bond Future	9.46	93.9058	9.4569	93.9058	49,334.00
08/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2622	3	2622	3	0.00
08/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2525	3	2525	3	0.00
08/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2573	3	2573	3	0.00
08/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1515	1	1515	1	0.00
08/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1482	1	1482	1	0.00
08/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1449	1	1449	1	0.00
08/03/2017	2037 On 03-August-17			Bond Future	9.51	91.4444	9.5062	91.4444	160.00
08/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3555	4	3555	4	0.00
08/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3512	4	3512	4	0.00
08/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3469	4	3469	4	0.00

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08/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2992	3	2992	3	0.00
08/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2954	3	2954	3	0.00
08/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3030	3	3030	3	0.00
08/03/2017	2037 On 02-November-17			Bond Future	9.55	93.2504	9.5455	93.2504	0.00
08/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4636	5	4636	5	0.00
08/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4679	5	4679	5	0.00
08/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4594	5	4594	5	0.00
08/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3677	4	3677	4	0.00
08/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3714	4	3714	4	0.00
08/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3752	4	3752	4	0.00
08/03/2017	2038 On 04-May-17			Bond Future	133.87	133.8752	133.8670	133.8752	20,553.00
08/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5913	6	5913	6	0.00
08/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5923	6	5923	6	0.00
08/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5903	6	5903	6	0.00
08/03/2017	2038 On 03-August-17			Bond Future	134.94	134.9481	134.9403	134.9481	0.00
08/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6230	6	6230	6	0.00
08/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6220	6	6220	6	0.00
08/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6240	6	6240	6	0.00
08/03/2017	2038 On 02-November-17			Bond Future	137.63	137.6428	137.6333	137.6428	0.00
08/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	833	1	833	1	0.00
08/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	813	1	813	1	0.00
08/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	823	1	823	1	0.00
08/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2040 On 04-May-17			Bond Future	9.46	98.2574	9.4609	98.2574	9,195.00
08/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	3006	3	3006	3	0.00
08/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	3059	3	3059	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
08/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2952	3	2952	3	0.00
08/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1510	1	1510	1	0.00
08/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1544	2	1544	2	0.00
08/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1477	1	1477	1	0.00
08/03/2017	2040 On 03-August-17			Bond Future	9.51	95.6288	9.5087	95.6288	0.00
08/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4026	4	4026	4	0.00
08/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4122	4	4122	4	0.00
08/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4074	4	4074	4	0.00
08/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3096	3	3096	3	0.00
08/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3057	3	3057	3	0.00
08/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3135	3	3135	3	0.00
08/03/2017	2040 On 02-November-17			Bond Future	9.55	97.5174	9.5466	97.5174	0.00
08/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	5080	5	5080	5	0.00
08/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5126	5	5126	5	0.00
08/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5034	5	5034	5	0.00
08/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4052	4	4052	4	0.00
08/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4092	4	4092	4	0.00
08/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4133	4	4133	4	0.00
08/03/2017	2044 On 04-May-17			Bond Future	9.50	95.2312	9.5003	95.2312	22,991.00
08/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	3060	3	3060	3	0.00
08/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3007	3	3007	3	0.00
08/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	3114	3	3114	3	0.00
08/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1545	2	1545	2	0.00
08/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1511	1	1511	1	0.00
08/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1579	2	1579	2	0.00
08/03/2017	2044 On 03-August-17			Bond Future	9.55	92.6700	9.5471	92.6700	0.00
08/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4018	4	4018	4	0.00
08/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3925	4	3925	4	0.00
08/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3971	4	3971	4	0.00
08/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3275	3	3275	3	0.00
08/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3233	3	3233	3	0.00
08/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3191	3	3191	3	0.00
08/03/2017	2044 On 02-November-17			Bond Future	9.58	94.5002	9.5843	94.5002	0.00
08/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5007	5	5007	5	0.00

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08/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5098	5	5098	5	0.00
08/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	5053	5	5053	5	0.00
08/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4295	4	4295	4	0.00
08/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4254	4	4254	4	0.00
08/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4338	4	4338	4	0.00
08/03/2017	2046 On 04-May-17			Bond Future	131.36	131.0940	131.3614	131.0940	20,133.00
08/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6969	7	6969	7	0.00
08/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6979	7	6979	7	0.00
08/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6959	7	6959	7	0.00
08/03/2017	2046 On 03-August-17			Bond Future	133.90	133.6264	133.8997	133.6264	0.00
08/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7290	8	7290	8	0.00
08/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7270	8	7270	8	0.00
08/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7280	8	7280	8	0.00
08/03/2017	2046 On 02-November-17			Bond Future	134.97	134.6907	134.9675	134.6907	0.00
08/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1343	2	1343	2	0.00
08/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1353	2	1353	2	0.00
08/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1333	2	1333	2	0.00
08/03/2017	2050 On 04-May-17			Bond Future	143.09	143.0952	143.0867	143.0952	24,054.00
08/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	4753	5	4753	5	0.00
08/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	4743	5	4743	5	0.00
08/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	4763	5	4763	5	0.00
08/03/2017	2050 On 03-August-17			Bond Future	144.17	144.1809	144.1729	144.1809	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
08/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5047	5	5047	5	0.00
08/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5067	5	5067	5	0.00
08/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5057	5	5057	5	0.00
08/03/2017	2050 On 02-November-17			Bond Future	147.05	147.0601	147.0500	147.0601	0.00
08/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2400	2	2400	2	0.00
08/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2380	2	2380	2	0.00
08/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2390	2	2390	2	0.00
08/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
08/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
08/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	AL37 On 04-May-17			Index Future	531.27	531.7480	531.2740	531.7480	1.00
08/03/2017	AL37 On 03-August-17			Index Future	541.44	541.9170	541.4370	541.9170	0.00
08/03/2017	AL37 On 02-November-17			Index Future	552.12	552.6150	552.1200	552.6150	0.00
08/03/2017	AL7T On 04-May-17			Index Future	613.86	614.4090	613.8590	614.4090	0.00
08/03/2017	AL7T On 03-August-17			Index Future	625.60	626.1590	625.6020	626.1590	0.00
08/03/2017	AL7T On 02-November-17			Index Future	637.95	638.5200	637.9450	638.5200	0.00
08/03/2017	ALBI On 04-May-17			Index Future	558.35	558.9430	558.3450	558.9430	598.00
08/03/2017	ALBI On 03-August-17			Index Future	569.03	569.6320	569.0260	569.6320	0.00
08/03/2017	ALBI On 02-November-17			Index Future	580.25	580.8770	580.2530	580.8770	0.00
08/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	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
08/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2017	EL28 On 04-May-17			Bond Future	129.10	129.8472	129.0957	129.8472	0.00
08/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8804	8	8804	8	0.00
08/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8814	8	8814	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
08/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8824	8	8824	8	0.00
08/03/2017	EL28 On 03-August-17			Bond Future	131.59	132.3556	131.5902	132.3556	0.00
08/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3580	3	3580	3	0.00
08/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3570	3	3570	3	0.00
08/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3590	3	3590	3	0.00
08/03/2017	EL28 On 02-November-17			Bond Future	132.45	133.2315	132.4492	133.2315	0.00
08/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
08/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1421	1	1421	1	0.00
08/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1441	1	1441	1	0.00
08/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1431	1	1431	1	0.00
08/03/2017	ES33 On 04-May-17			Bond Future	10.38	78.7227	10.3829	78.7227	9,466.00
08/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1067	1	1067	1	0.00
08/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1004	1	1004	1	0.00
08/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1131	1	1131	1	0.00
08/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 03-August-17			Bond Future	10.46	80.2281	10.4593	80.2281	0.00
08/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	574	1	574	1	0.00
08/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	448	1	448	1	0.00
08/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	511	1	511	1	0.00
08/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 02-November-17			Bond Future	10.53	78.0193	10.5339	78.0193	0.00
08/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	786	1	786	1	0.00
08/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	910	1	910	1	0.00
08/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	848	1	848	1	0.00
08/03/2017	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
08/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
08/03/2017	ES42 On 04-May-17			Bond Future	10.53	82.6256	10.5295	82.6256	8,777.00
08/03/2017	ES42 On 03-August-17			Bond Future	10.60	84.2057	10.6045	84.2057	0.00
08/03/2017	ES42 On 02-November-17			Bond Future	10.68	81.6064	10.6769	81.6064	0.00
08/03/2017	GOVI On 04-May-17			GOVI	556.12	556.7130	556.1180	556.7130	396.00
08/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2939280	295	2939280	295	0.00
08/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2939180	295	2939180	295	0.00
08/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2939380	295	2939380	295	0.00
08/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 03-August-17			GOVI	566.76	567.3590	566.7570	567.3590	0.00
08/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	56570	6	56570	6	0.00
08/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	56470	6	56470	6	0.00
08/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	56670	6	56670	6	0.00
08/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 02-November-17			GOVI	577.94	578.5590	577.9390	578.5590	0.00
08/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	54990	6	54990	6	0.00
08/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	54890	6	54890	6	0.00
08/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	54790	6	54790	6	0.00
08/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
08/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
08/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2017	IGOV On 04-May-17			Index Future	252.11	252.3200	252.1130	252.3200	922.00
08/03/2017	IGOV On 03-August-17			Index Future	256.99	257.1940	256.9850	257.1940	412.00
08/03/2017	IGOV On 02-November-17			Index Future	262.11	262.3300	262.1130	262.3300	0.00
08/03/2017	ILBI On 04-May-17			Index Future	683.70	684.1160	683.6960	684.1160	0.00
08/03/2017	ILBI On 03-August-17			Index Future	696.69	697.1130	696.6850	697.1130	0.00
08/03/2017	ILBI On 02-November-17			Index Future	710.69	711.1260	710.6880	711.1260	0.00
08/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00

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08/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6103	99.6107	99.6103	0.00
08/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6150	99.6166	99.6150	0.00
08/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8382	99.8409	99.8382	0.00
08/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.83	99.8251	99.8281	99.8251	0.00
08/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.04	100.0000	100.0425	100.0000	0.00
08/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8659	99.8683	99.8659	0.00
08/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.11	99.1102	99.1134	99.1102	0.00
08/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.73	98.7237	98.7264	98.7237	0.00
08/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.74	98.7343	98.7381	98.7343	0.00
08/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.19	99.1800	99.1900	99.1800	0.00
08/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.65	99.6382	99.6480	99.6382	0.00
08/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.12	100.0000	100.1209	100.0000	0.00
08/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.13	97.1283	97.1341	97.1283	0.00
08/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.43	96.4225	96.4275	96.4225	0.00
08/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.69	95.6878	95.6890	95.6878	0.00
08/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.93	95.9357	95.9322	95.9357	0.00
08/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.16	98.1667	98.1591	98.1667	51.00
08/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.33	98.3430	98.3334	98.3430	0.00
08/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.57	100.0000	99.5686	100.0000	0.00
08/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.71	96.7658	96.7063	96.7658	0.00
08/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.77	93.8201	93.7650	93.8201	0.00
08/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.54	92.5921	92.5366	92.5921	0.00
08/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.67	94.7306	94.6728	94.7306	0.00
08/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.39	98.4521	98.3924	98.4521	0.00
08/03/2017	IS10 On 15-March-27			Interest Rate Swap	96.98	97.0403	96.9794	97.0403	0.00
08/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.02	100.0000	99.0157	100.0000	0.00
08/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
08/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6700	7.3200	92.6700	0.00
08/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6700	7.3200	92.6700	0.00
08/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6700	7.3200	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
08/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6700	7.3200	92.6700	0.00
08/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6700	7.3100	92.6700	0.00
08/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.6600	7.3000	92.6600	0.00
08/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.6800	7.2600	92.6800	0.00
08/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.6900	7.2500	92.6900	0.00
08/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.6700	7.2600	92.6700	0.00
08/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.6500	7.3000	92.6500	0.00
08/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6200	7.3400	92.6200	0.00
08/03/2017	R023 On 04-May-17			Bond Future	8.20	99.5615	8.1963	99.5615	19,183.00
08/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2053	2	2053	2	0.00
08/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2122	2	2122	2	0.00
08/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2088	2	2088	2	0.00
08/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	303	0	303	0	0.00
08/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	293	0	293	0	0.00
08/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	284	0	284	0	0.00
08/03/2017	R023 On 03-August-17			Bond Future	8.22	101.4655	8.2176	101.4655	0.00
08/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2374	2	2374	2	0.00
08/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2432	3	2432	3	0.00
08/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2403	2	2403	2	0.00
08/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	817	1	817	1	0.00
08/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	803	1	803	1	0.00
08/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	790	1	790	1	0.00
08/03/2017	R023 On 02-November-17			Bond Future	8.23	99.5370	8.2324	99.5370	0.00
08/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2418	3	2418	3	0.00
08/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2471	3	2471	3	0.00
08/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2444	3	2444	3	0.00
08/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1045	1	1045	1	0.00
08/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1030	1	1030	1	0.00
08/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1059	1	1059	1	0.00
08/03/2017	R035 On 04-May-17			Bond Future	9.36	97.6255	9.3586	97.6255	8,517.00
08/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1410	2	1410	2	0.00
08/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1573	2	1573	2	0.00
08/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1492	2	1492	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
08/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 03-August-17			Bond Future	9.40	99.4925	9.4028	99.4925	0.00
08/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	957	1	957	1	0.00
08/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	876	1	876	1	0.00
08/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	794	1	794	1	0.00
08/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 02-November-17			Bond Future	9.44	96.9543	9.4444	96.9543	0.00
08/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1254	1	1254	1	0.00
08/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1334	1	1334	1	0.00
08/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	1174	1	1174	1	0.00
08/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R186 On 04-May-17			Bond Future	8.68	115.8198	8.6763	115.8198	110,105.00
08/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3906	4	3906	4	0.00
08/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2337	2	2337	2	0.00
08/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2567	3	2567	3	0.00
08/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1562	2	1562	2	500.00
08/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2428	3	2428	3	0.00
08/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2758	3	2758	3	0.00
08/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2382	2	2382	2	0.00
08/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	791	1	791	1	500.00
08/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2614	0	2614	0	0.00
08/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	680	1	680	1	0.00
08/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	353	0	353	0	5,209.00
08/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	869	1	869	1	0.00
08/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	759	1	759	1	500.00
08/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	739	0	739	0	2,600.00
08/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	846	1	846	1	0.00
08/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2446	2	2446	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
08/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	823	1	823	1	0.00
08/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1398	1	1398	1	0.00
08/03/2017	R186 On 03-August-17			Bond Future	8.71	112.7318	8.7141	112.7318	0.00
08/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5872	6	5872	6	0.00
08/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5117	5	5117	5	0.00
08/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3219	3	3219	3	0.00
08/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3138	3	3138	3	0.00
08/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3178	3	3178	3	0.00
08/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2902	3	2902	3	0.00
08/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	707	1	707	1	6,500.00
08/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	912	1	912	1	750.00
08/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1820	2	1820	2	0.00
08/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1767	2	1767	2	0.00
08/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1985	2	1985	2	750.00
08/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1793	2	1793	2	0.00
08/03/2017	R186 On 02-November-17			Bond Future	8.74	114.9579	8.7429	114.9579	0.00
08/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3556	4	3556	4	0.00
08/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3594	4	3594	4	0.00
08/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3631	4	3631	4	0.00
08/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2623	3	2623	3	0.00
08/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2594	3	2594	3	0.00
08/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2651	3	2651	3	0.00
08/03/2017	R197 On 04-May-17			Bond Future	301.25	301.6960	301.2465	301.6960	1,063.00
08/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7344	7	7344	7	0.00
08/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7354	7	7354	7	0.00
08/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7334	7	7334	7	0.00
08/03/2017	R197 On 03-August-17			Bond Future	300.11	300.5717	300.1149	300.5717	0.00
08/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7935	7	7935	7	0.00

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08/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7955	7	7955	7	0.00
08/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7945	7	7945	7	0.00
08/03/2017	R197 On 02-November-17			Bond Future	306.10	306.5740	306.1042	306.5740	0.00
08/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	934	1	934	1	0.00
08/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	944	1	944	1	0.00
08/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	954	1	954	1	0.00
08/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 04-May-17			Bond Future	247.57	247.5804	247.5661	247.5804	33,757.00
08/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	9144	9	9144	9	0.00
08/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	9154	9	9154	9	0.00
08/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	9164	9	9164	9	0.00
08/03/2017	R202 On 03-August-17			Bond Future	248.66	248.6704	248.6568	248.6704	0.00
08/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9703	10	9703	10	0.00
08/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9713	10	9713	10	0.00
08/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9693	10	9693	10	0.00
08/03/2017	R202 On 02-November-17			Bond Future	253.62	253.6361	253.6190	253.6361	0.00
08/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	271	0	271	0	0.00
08/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	291	0	291	0	0.00
08/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	281	0	281	0	0.00
08/03/2017	R203 On 04-May-17			Bond Future	7.06	101.5833	7.0573	101.5833	31,101.00
08/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	22	0	22	0	0.00
08/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	24	0	24	0	0.00
08/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	23	0	23	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
08/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	71	0	71	0	0.00
08/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	69	0	69	0	0.00
08/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	73	0	73	0	0.00
08/03/2017	R203 On 03-August-17			Bond Future	5.48	103.5260	5.4777	103.5260	0.00
08/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	6	0	6	0	0.00
08/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	6	0	6	0	0.00
08/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	6	0	6	0	0.00
08/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	69	0	69	0	0.00
08/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	70	0	70	0	0.00
08/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	71	0	71	0	0.00
08/03/2017	R204 On 04-May-17			Bond Future	7.42	103.9162	7.4232	103.9162	27,099.00
08/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	738	1	738	1	0.00
08/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	765	1	765	1	0.00
08/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	751	1	751	1	0.00
08/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	20	0	20	0	0.00
08/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	19	0	19	0	0.00
08/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	22	0	22	0	0.00
08/03/2017	R204 On 03-August-17			Bond Future	7.36	101.8631	7.3606	101.8631	0.00
08/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	639	1	639	1	0.00
08/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	649	1	649	1	0.00
08/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	658	1	658	1	0.00
08/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	139	0	139	0	0.00
08/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	136	0	136	0	0.00
08/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	132	0	132	0	0.00
08/03/2017	R204 On 02-November-17			Bond Future	7.21	103.8746	7.2077	103.8746	0.00
08/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	666	1	666	1	0.00
08/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	649	1	649	1	0.00
08/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	658	1	658	1	0.00
08/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	84	0	84	0	0.00
08/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	82	0	82	0	0.00
08/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	80	0	80	0	0.00
08/03/2017	R207 On 04-May-17			Bond Future	7.65	101.3236	7.6452	101.3236	73,209.00
08/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1338	1	1338	1	0.00
08/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1381	1	1381	1	0.00

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08/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1360	1	1360	1	0.00
08/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	28	0	28	0	0.00
08/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	32	0	32	0	0.00
08/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	30	0	30	0	0.00
08/03/2017	R207 On 03-August-17			Bond Future	7.64	99.6180	7.6374	99.6180	0.00
08/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1365	1	1365	1	51.00
08/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1742	2	1742	2	0.00
08/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1724	2	1724	2	0.00
08/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1761	2	1761	2	0.00
08/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	105	0	105	0	0.00
08/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	173	0	173	0	0.00
08/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	100	0	100	0	0.00
08/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	102	0	102	0	0.00
08/03/2017	R207 On 02-November-17			Bond Future	7.59	101.5852	7.5855	101.5852	0.00
08/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1154	1	1154	1	0.00
08/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1183	1	1183	1	0.00
08/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1168	1	1168	1	0.00
08/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	276	0	276	0	0.00
08/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	271	0	271	0	0.00
08/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	281	0	281	0	0.00
08/03/2017	R208 On 04-May-17			Bond Future	7.81	97.2308	7.8078	97.2308	21,334.00
08/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1864	2	1864	2	0.00
08/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1921	2	1921	2	0.00
08/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1892	2	1892	2	0.00
08/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	66	0	66	0	0.00
08/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	61	0	61	0	0.00
08/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	63	0	63	0	0.00
08/03/2017	R208 On 03-August-17			Bond Future	7.81	99.0902	7.8108	99.0902	0.00
08/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1842	2	1842	2	0.00
08/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1888	2	1888	2	0.00
08/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1865	2	1865	2	0.00
08/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	353	0	353	0	0.00
08/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	346	0	346	0	0.00
08/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	360	0	360	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
08/03/2017	R208 On 02-November-17			Bond Future	7.80	97.6440	7.7954	97.6440	0.00
08/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1610	2	1610	2	0.00
08/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1649	2	1649	2	0.00
08/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1629	2	1629	2	0.00
08/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	501	1	501	1	0.00
08/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	493	1	493	1	0.00
08/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	510	1	510	1	0.00
08/03/2017	R209 On 04-May-17			Bond Future	9.34	73.5492	9.3420	73.5492	63,089.00
08/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2765	3	2765	3	0.00
08/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	536	1	536	1	1,130.00
08/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2032	2	2032	2	0.00
08/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2071	2	2071	2	0.00
08/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1551	2	1551	2	0.00
08/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2112	2	2112	2	0.00
08/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	803	1	803	1	1,130.00
08/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3486	3	3486	3	0.00
08/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1218	1	1218	1	0.00
08/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1635	2	1635	2	1,130.00
08/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1190	1	1190	1	0.00
08/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1162	1	1162	1	0.00
08/03/2017	R209 On 03-August-17			Bond Future	9.38	74.9558	9.3827	74.9558	0.00
08/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2824	3	2824	3	0.00
08/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2789	3	2789	3	0.00
08/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2860	3	2860	3	0.00
08/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2431	2	2431	2	0.00
08/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2399	2	2399	2	0.00
08/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2464	2	2464	2	0.00
08/03/2017	R209 On 02-November-17			Bond Future	9.42	73.2851	9.4190	73.2851	0.00
08/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3710	4	3710	4	0.00
08/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3637	4	3637	4	0.00
08/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3673	4	3673	4	0.00
08/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2890	3	2890	3	0.00
08/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2951	3	2951	3	0.00
08/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2920	3	2920	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
08/03/2017	R210 On 04-May-17			Bond Future	187.18	188.2761	187.1789	188.2761	1,698.00
08/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5131	4	5131	4	0.00
08/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5151	4	5151	4	0.00
08/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5141	4	5141	4	0.00
08/03/2017	R210 On 03-August-17			Bond Future	190.80	191.9133	190.7958	191.9133	0.00
08/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5494	4	5494	4	0.00
08/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5504	4	5504	4	0.00
08/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5484	4	5484	4	0.00
08/03/2017	R210 On 02-November-17			Bond Future	192.17	193.3137	192.1714	193.3137	0.00
08/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	101	1	101	1	0.00
08/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	91	1	91	1	0.00
08/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	81	1	81	1	0.00
08/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 04-May-17			Bond Future	149.24	149.2493	149.2397	149.2493	3,258.00
08/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3000	3	3000	3	0.00
08/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2990	3	2990	3	0.00
08/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3010	3	3010	3	0.00
08/03/2017	R212 On 03-August-17			Bond Future	150.07	150.0828	150.0736	150.0828	0.00
08/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3266	3	3266	3	0.00
08/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3276	3	3276	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
08/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3286	3	3286	3	0.00
08/03/2017	R212 On 02-November-17			Bond Future	153.07	153.0799	153.0687	153.0799	0.00
08/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	659	1	659	1	0.00
08/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	649	1	649	1	0.00
08/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	669	1	669	1	0.00
08/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
08/03/2017	R213 On 04-May-17			Bond Future	9.11	85.0112	9.1107	85.0112	44,651.00
08/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2485	3	2485	3	0.00
08/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2575	3	2575	3	0.00
08/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2529	3	2529	3	0.00
08/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	842	1	842	1	0.00
08/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	821	1	821	1	0.00
08/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	864	1	864	1	0.00
08/03/2017	R213 On 03-August-17			Bond Future	9.15	86.6369	9.1500	86.6369	0.00
08/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3178	3	3178	3	0.00
08/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3217	3	3217	3	0.00
08/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3256	3	3256	3	0.00
08/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1942	2	1942	2	0.00
08/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1915	2	1915	2	0.00
08/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1969	2	1969	2	0.00
08/03/2017	R213 On 02-November-17			Bond Future	9.19	84.7962	9.1864	84.7962	0.00
08/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3749	4	3749	4	0.00
08/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3674	4	3674	4	0.00
08/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3711	4	3711	4	0.00
08/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2653	3	2653	3	0.00
08/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2625	3	2625	3	0.00
08/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2596	3	2596	3	0.00
08/03/2017	R214 On 04-May-17			Bond Future	9.42	73.7817	9.4206	73.7817	34,975.00
08/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2252	2	2252	2	0.00
08/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2338	2	2338	2	0.00
08/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2295	2	2295	2	0.00
08/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1247	1	1247	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
08/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1218	1	1218	1	0.00
08/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1190	1	1190	1	0.00
08/03/2017	R214 On 03-August-17			Bond Future	9.46	75.1927	9.4601	75.1927	0.00
08/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2980	3	2980	3	0.00
08/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3018	3	3018	3	0.00
08/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3056	3	3056	3	0.00
08/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2586	3	2586	3	0.00
08/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2553	3	2553	3	0.00
08/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2620	3	2620	3	0.00
08/03/2017	R214 On 02-November-17			Bond Future	9.50	73.3796	9.4972	73.3796	0.00
08/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3795	4	3795	4	0.00
08/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3871	4	3871	4	0.00
08/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3833	4	3833	4	0.00
08/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3138	3	3138	3	0.00
08/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3203	3	3203	3	0.00
08/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3170	3	3170	3	0.00
08/03/2017	R248 On 04-May-17			Bond Future	9.49	94.4036	9.4918	94.4036	70,632.00
08/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3194	3	3194	3	0.00
08/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3139	3	3139	3	0.00
08/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	3084	3	3084	3	0.00
08/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1600	2	1600	2	0.00
08/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1565	2	1565	2	0.00
08/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1635	2	1635	2	0.00
08/03/2017	R248 On 03-August-17			Bond Future	9.53	96.2089	9.5333	96.2089	200.00
08/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3919	4	3919	4	0.00
08/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3966	4	3966	4	0.00
08/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3871	4	3871	4	0.00
08/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3538	3	3538	3	0.00
08/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3581	3	3581	3	0.00
08/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3625	4	3625	4	0.00
08/03/2017	R248 On 02-November-17			Bond Future	9.57	93.6693	9.5723	93.6693	0.00
08/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4908	5	4908	5	0.00
08/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	5002	5	5002	5	0.00
08/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4955	5	4955	5	0.00

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08/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4293	4	4293	4	0.00
08/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4249	4	4249	4	0.00
08/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4206	4	4206	4	0.00