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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	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
08/05/2017	2025 On 04-May-17			Bond Future	128.28	128.2758	128.2758	128.2758	0.00
08/05/2017	2025 On 03-August-17			Bond Future	129.45	129.4238	129.4504	129.4238	2,414.00
08/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4510	5	4510	5	0.00
08/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4530	5	4530	5	0.00
08/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4520	5	4520	5	0.00
08/05/2017	2025 On 02-November-17			Bond Future	131.96	131.9374	131.9642	131.9374	0.00
08/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1006	1	1006	1	0.00
08/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1016	1	1016	1	0.00
08/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	996	1	996	1	0.00
08/05/2017	2025 On 01-February-18			Bond Future	133.26	133.2322	133.2570	133.2322	0.00
08/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	633	1	633	1	0.00
08/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	623	1	623	1	0.00
08/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	643	1	643	1	0.00
08/05/2017	2029 On 04-May-17			Bond Future	99.05	99.0456	99.0456	99.0456	0.00
08/05/2017	2029 On 01-February-18			Bond Future	103.98	103.9570	103.9764	103.9570	0.00
08/05/2017	2030 On 04-May-17			Bond Future	9.13	93.7392	9.1300	93.7392	0.00
08/05/2017	2030 On 03-August-17			Bond Future	9.20	91.2951	9.2003	91.2951	32,026.00
08/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	886	1	886	1	0.00
08/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	954	1	954	1	0.00
08/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1022	1	1022	1	0.00
08/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 02-November-17			Bond Future	9.25	93.0419	9.2455	93.0419	0.00
08/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	705	1	705	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
08/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	772	1	772	1	0.00
08/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	638	1	638	1	0.00
08/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 01-February-18			Bond Future	9.29	90.8527	9.2888	90.8527	0.00
08/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	607	1	607	1	0.00
08/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	541	0	541	0	0.00
08/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	673	1	673	1	0.00
08/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2032 On 04-May-17			Bond Future	9.30	92.5263	9.2950	92.5263	0.00
08/05/2017	2032 On 03-August-17			Bond Future	9.35	94.0890	9.3534	94.0890	21,380.00
08/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2442	2	2442	2	0.00
08/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2360	2	2360	2	0.00
08/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2401	2	2401	2	0.00
08/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1731	2	1731	2	0.00
08/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1796	2	1796	2	0.00
08/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1764	2	1764	2	0.00
08/05/2017	2032 On 02-November-17			Bond Future	9.40	91.7314	9.4028	91.7314	0.00
08/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3232	3	3232	3	0.00
08/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3271	3	3271	3	0.00
08/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3309	3	3309	3	0.00
08/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2638	3	2638	3	0.00
08/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2671	3	2671	3	0.00
08/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2604	3	2604	3	0.00
08/05/2017	2032 On 01-February-18			Bond Future	9.45	93.5217	9.4503	93.5217	0.00
08/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4069	4	4069	4	0.00
08/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4108	4	4108	4	0.00
08/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4147	4	4147	4	0.00
08/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3322	3	3322	3	0.00
08/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3290	3	3290	3	0.00
08/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3355	3	3355	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
08/05/2017	2033 On 04-May-17			Bond Future	105.40	105.3964	105.3964	105.3964	0.00
08/05/2017	2033 On 03-August-17			Bond Future	106.59	107.7225	106.5894	107.7225	6,134.00
08/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6531	5	6531	5	0.00
08/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6541	5	6541	5	0.00
08/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6551	5	6551	5	0.00
08/05/2017	2033 On 02-November-17			Bond Future	107.58	108.7378	107.5824	108.7378	0.00
08/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2498	1	2498	1	0.00
08/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2508	1	2508	1	0.00
08/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2488	1	2488	1	0.00
08/05/2017	2033 On 01-February-18			Bond Future	109.74	110.9192	109.7387	110.9192	0.00
08/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	99	1	99	1	0.00
08/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	79	1	79	1	0.00
08/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	89	1	89	1	0.00
08/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	0	0	0	0	0.00
08/05/2017	2037 On 04-May-17			Bond Future	9.56	92.9861	9.5550	92.9861	0.00
08/05/2017	2037 On 03-August-17			Bond Future	9.61	90.3259	9.6087	90.3259	57,179.00
08/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2230	2	2230	2	0.00
08/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2190	2	2190	2	0.00
08/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2151	2	2151	2	0.00
08/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2503	3	2503	3	0.00
08/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2462	3	2462	3	0.00
08/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2545	3	2545	3	0.00
08/05/2017	2037 On 02-November-17			Bond Future	9.66	92.0541	9.6578	92.0541	233.00
08/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3538	3	3538	3	0.00
08/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3577	4	3577	4	0.00
08/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3498	3	3498	3	0.00

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08/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3480	4	3480	4	0.00
08/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3520	4	3520	4	0.00
08/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3560	4	3560	4	0.00
08/05/2017	2037 On 01-February-18			Bond Future	9.71	89.5952	9.7055	89.5952	0.00
08/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4699	5	4699	5	0.00
08/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4741	5	4741	5	0.00
08/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4657	5	4657	5	0.00
08/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3801	4	3801	4	0.00
08/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3766	4	3766	4	0.00
08/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3837	4	3837	4	0.00
08/05/2017	2038 On 04-May-17			Bond Future	131.39	131.3925	131.3925	131.3925	0.00
08/05/2017	2038 On 03-August-17			Bond Future	131.15	131.1233	131.1505	131.1233	22,439.00
08/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10020	10	10020	10	0.00
08/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10010	10	10010	10	0.00
08/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10030	10	10030	10	0.00
08/05/2017	2038 On 02-November-17			Bond Future	133.70	133.6701	133.6974	133.6701	0.00
08/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3123	3	3123	3	0.00
08/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3103	3	3103	3	0.00
08/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3113	3	3113	3	0.00
08/05/2017	2038 On 01-February-18			Bond Future	134.86	134.8306	134.8558	134.8306	0.00
08/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2074	2	2074	2	0.00
08/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2084	2	2084	2	0.00
08/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2094	2	2094	2	0.00
08/05/2017	2040 On 04-May-17			Bond Future	9.65	96.5087	9.6450	96.5087	0.00
08/05/2017	2040 On 03-August-17			Bond Future	9.70	93.6098	9.7048	93.6098	13,816.00

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08/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2220	2	2220	2	0.00
08/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2181	2	2181	2	0.00
08/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2141	2	2141	2	0.00
08/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2915	3	2915	3	0.00
08/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2963	3	2963	3	0.00
08/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2867	3	2867	3	0.00
08/05/2017	2040 On 02-November-17			Bond Future	9.75	95.4009	9.7550	95.4009	0.00
08/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3469	3	3469	3	0.00
08/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3509	3	3509	3	0.00
08/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3429	3	3429	3	0.00
08/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4238	4	4238	4	0.00
08/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4284	4	4284	4	0.00
08/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4330	4	4330	4	0.00
08/05/2017	2040 On 01-February-18			Bond Future	9.80	92.7570	9.8040	92.7570	0.00
08/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4916	5	4916	5	0.00
08/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5005	5	5005	5	0.00
08/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4960	5	4960	5	0.00
08/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4362	4	4362	4	0.00
08/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4323	4	4323	4	0.00
08/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4284	4	4284	4	0.00
08/05/2017	2044 On 04-May-17			Bond Future	9.71	93.2404	9.7100	93.2404	0.00
08/05/2017	2044 On 03-August-17			Bond Future	9.76	90.4484	9.7590	90.4484	22,344.00
08/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	2048	2	2048	2	0.00
08/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	2010	2	2010	2	0.00
08/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	2086	2	2086	2	0.00
08/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3228	3	3228	3	0.00
08/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3177	3	3177	3	0.00
08/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3127	3	3127	3	0.00
08/05/2017	2044 On 02-November-17			Bond Future	9.81	92.1791	9.8086	92.1791	200.00
08/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3322	3	3322	3	0.00
08/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3401	3	3401	3	0.00
08/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3362	3	3362	3	0.00
08/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4613	5	4613	5	0.00
08/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4564	5	4564	5	0.00

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08/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4516	5	4516	5	0.00
08/05/2017	2044 On 01-February-18			Bond Future	9.86	89.5974	9.8570	89.5974	0.00
08/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4902	5	4902	5	0.00
08/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4946	5	4946	5	0.00
08/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4859	5	4859	5	0.00
08/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4539	5	4539	5	0.00
08/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4498	5	4498	5	0.00
08/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4579	5	4579	5	0.00
08/05/2017	2046 On 04-May-17			Bond Future	125.35	125.3539	125.3539	125.3539	0.00
08/05/2017	2046 On 03-August-17			Bond Future	127.80	127.7761	127.8025	127.7761	22,790.00
08/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13387	13	13387	13	0.00
08/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13367	13	13367	13	0.00
08/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13377	13	13377	13	0.00
08/05/2017	2046 On 02-November-17			Bond Future	128.70	128.6745	128.7011	128.6745	0.00
08/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7609	8	7609	8	0.00
08/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7619	8	7619	8	0.00
08/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7599	8	7599	8	0.00
08/05/2017	2046 On 01-February-18			Bond Future	131.28	131.2560	131.2805	131.2560	0.00
08/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1620	2	1620	2	0.00
08/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1630	2	1630	2	0.00
08/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1640	2	1640	2	0.00
08/05/2017	2050 On 04-May-17			Bond Future	136.43	136.4308	136.4308	136.4308	0.00
08/05/2017	2050 On 03-August-17			Bond Future	135.56	135.5280	135.5565	135.5280	26,009.00
08/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13673	14	13673	14	0.00
08/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13683	14	13683	14	0.00
08/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13663	14	13663	14	0.00
08/05/2017	2050 On 02-November-17			Bond Future	138.19	138.1602	138.1887	138.1602	0.00
08/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6461	6	6461	6	0.00
08/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6471	6	6471	6	0.00
08/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6481	7	6481	7	0.00
08/05/2017	2050 On 01-February-18			Bond Future	139.27	139.2399	139.2664	139.2399	0.00
08/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	974	1	974	1	0.00
08/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	984	1	984	1	0.00
08/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	964	1	964	1	0.00
08/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	AL37 On 03-August-17			Index Future	542.95	542.6200	542.9540	542.6200	0.00
08/05/2017	AL37 On 02-November-17			Index Future	553.34	553.0040	553.3420	553.0040	0.00
08/05/2017	AL37 On 01-February-18			Index Future	564.14	563.7970	564.1370	563.7970	0.00
08/05/2017	AL7T On 03-August-17			Index Future	623.77	623.1480	623.7700	623.1480	0.00
08/05/2017	AL7T On 02-November-17			Index Future	635.71	635.0730	635.7050	635.0730	0.00
08/05/2017	AL7T On 01-February-18			Index Future	648.11	647.4680	648.1060	647.4680	0.00
08/05/2017	ALBI On 03-August-17			Index Future	564.63	563.8410	564.6340	563.8410	633.00
08/05/2017	ALBI On 02-November-17			Index Future	575.44	574.6310	575.4380	574.6310	0.00
08/05/2017	ALBI On 01-February-18			Index Future	586.66	585.8470	586.6630	585.8470	0.00
08/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C025 On 31-January-25			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
08/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2017	EL28 On 04-May-17			Bond Future	126.80	126.7960	126.7960	126.7960	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
08/05/2017	EL28 On 03-August-17			Bond Future	129.28	129.2479	129.2767	129.2479	0.00
08/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	5893	6	5893	6	0.00
08/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	5883	6	5883	6	0.00
08/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	5903	6	5903	6	0.00
08/05/2017	EL28 On 02-November-17			Bond Future	130.04	130.0145	130.0433	130.0145	0.00
08/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	3827	4	3827	4	0.00
08/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3837	4	3837	4	0.00
08/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	3847	4	3847	4	0.00
08/05/2017	EL28 On 01-February-18			Bond Future	132.65	132.6228	132.6498	132.6228	0.00
08/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	350	0	350	0	0.00
08/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	340	0	340	0	0.00
08/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	360	0	360	0	0.00
08/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
08/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 04-May-17			Bond Future	10.59	77.3211	10.5900	77.3211	0.00
08/05/2017	ES33 On 03-August-17			Bond Future	10.68	78.6289	10.6793	78.6289	9,466.00
08/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	934	1	934	1	0.00
08/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	871	1	871	1	0.00
08/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	808	1	808	1	0.00
08/05/2017	ES33 On 02-November-17			Bond Future	10.77	76.3417	10.7689	76.3417	0.00
08/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	608	1	608	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
08/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	546	1	546	1	0.00
08/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	670	1	670	1	0.00
08/05/2017	ES33 On 01-February-18			Bond Future	10.86	77.8316	10.8601	77.8316	0.00
08/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	776	1	776	1	0.00
08/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	835	1	835	1	0.00
08/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	894	1	894	1	0.00
08/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
08/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
08/05/2017	ES42 On 04-May-17			Bond Future	10.86	80.1725	10.8550	80.1725	0.00
08/05/2017	ES42 On 03-August-17			Bond Future	10.94	81.5513	10.9362	81.5513	7,957.00
08/05/2017	ES42 On 02-November-17			Bond Future	11.03	78.8503	11.0267	78.8503	0.00
08/05/2017	ES42 On 01-February-18			Bond Future	11.12	80.3891	11.1159	80.3891	0.00
08/05/2017	GOVI On 03-August-17			GOVI	562.87	562.1120	562.8730	562.1120	401.00
08/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	17730	1	17730	1	0.00
08/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	17630	1	17630	1	0.00
08/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	17830	1	17830	1	0.00
08/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 02-November-17			GOVI	573.64	572.8690	573.6430	572.8690	0.00
08/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	12030	0	12030	0	0.00
08/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	11930	0	11930	0	0.00
08/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	11830	0	11830	0	0.00
08/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 01-February-18			GOVI	584.83	584.0500	584.8330	584.0500	0.00
08/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	38030	3	38030	3	0.00
08/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	38130	3	38130	3	0.00
08/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	37930	3	37930	3	0.00
08/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
08/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2017	IGOV On 03-August-17			Index Future	251.25	251.3010	251.2530	251.3010	1,249.00
08/05/2017	IGOV On 02-November-17			Index Future	256.13	256.1820	256.1330	256.1820	0.00
08/05/2017	IGOV On 01-February-18			Index Future	261.27	261.3210	261.2660	261.3210	0.00
08/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
08/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
08/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
08/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6122	99.6120	99.6122	0.00
08/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8177	99.8199	99.8177	0.00
08/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7708	99.7709	99.7708	0.00
08/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.96	99.9607	99.9617	99.9607	0.00
08/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8466	99.8483	99.8466	0.00
08/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0528	99.0536	99.0528	0.00
08/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.65	98.6501	98.6504	98.6501	0.00
08/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.61	98.6097	98.6124	98.6097	0.00
08/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.02	99.0200	99.0200	99.0200	0.00
08/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.45	99.4504	99.4532	99.4504	0.00
08/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8942	99.8942	99.8942	0.00
08/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.81	96.8239	96.8150	96.8239	0.00
08/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.11	96.1152	96.1051	96.1152	0.00
08/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.36	95.3741	95.3584	95.3741	0.00
08/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.58	95.6063	95.5813	95.6063	0.00
08/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.80	97.8369	97.8015	97.8369	51.00
08/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.97	98.0182	97.9733	98.0182	0.00
08/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.20	99.2507	99.1993	99.2507	0.00
08/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.34	96.3758	96.3408	96.3758	0.00
08/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.39	93.4220	93.3902	93.4220	0.00
08/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.16	92.1901	92.1560	92.1901	0.00
08/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.29	94.3263	94.2862	94.3263	0.00
08/05/2017	IS10 On 21-December-26			Interest Rate Swap	98.01	98.0621	98.0145	98.0621	0.00
08/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.60	96.6567	96.6005	96.6567	0.00
08/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.64	98.7009	98.6405	98.7009	0.00
08/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
08/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
08/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
08/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
08/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
08/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
08/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
08/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
08/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
08/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
08/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
08/05/2017	R023 On 04-May-17			Bond Future	8.09	99.9045	8.0900	99.9045	0.00
08/05/2017	R023 On 03-August-17			Bond Future	8.15	101.5414	8.1523	101.5414	32,290.00
08/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2237	2	2237	2	0.00
08/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2302	2	2302	2	0.00
08/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2269	2	2269	2	0.00
08/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	396	0	396	0	0.00
08/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	386	0	386	0	0.00
08/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	376	0	376	0	0.00
08/05/2017	R023 On 02-November-17			Bond Future	8.18	99.5540	8.1775	99.5540	0.00
08/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2343	2	2343	2	0.00
08/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2371	2	2371	2	0.00
08/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2400	2	2400	2	0.00
08/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	742	1	742	1	0.00
08/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	729	1	729	1	0.00
08/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	755	1	755	1	0.00
08/05/2017	R023 On 01-February-18			Bond Future	8.20	101.4969	8.1984	101.4969	0.00
08/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2007	2	2007	2	0.00
08/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2030	2	2030	2	0.00
08/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1985	2	1985	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
08/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1519	2	1519	2	0.00
08/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1501	2	1501	2	0.00
08/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1537	2	1537	2	0.00
08/05/2017	R035 On 04-May-17			Bond Future	9.48	96.5083	9.4800	96.5083	0.00
08/05/2017	R035 On 03-August-17			Bond Future	9.53	98.1708	9.5296	98.1708	9,853.00
08/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	158	0	158	0	0.00
08/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	77	0	77	0	0.00
08/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	240	0	240	0	0.00
08/05/2017	R035 On 02-November-17			Bond Future	9.58	95.5483	9.5822	95.5483	0.00
08/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	142	0	142	0	0.00
08/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	62	0	62	0	0.00
08/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	222	0	222	0	0.00
08/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 01-February-18			Bond Future	9.63	97.4131	9.6342	97.4131	0.00
08/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	752	1	752	1	0.00
08/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	908	1	908	1	0.00
08/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	830	1	830	1	0.00
08/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R186 On 04-May-17			Bond Future	8.70	115.5929	8.6950	115.5929	0.00
08/05/2017	R186 On 03-August-17			Bond Future	8.76	112.2330	8.7571	112.2330	86,551.00
08/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5192	5	5192	5	0.00
08/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4382	4	4382	4	0.00
08/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2309	2	2309	2	0.00
08/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2391	2	2391	2	0.00
08/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2686	3	2686	3	0.00
08/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2074	2	2074	2	0.00
08/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2350	2	2350	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
08/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	318	0	318	0	6,500.00
08/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	469	1	469	1	750.00
08/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1282	1	1282	1	0.00
08/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1061	1	1061	1	2,604.00
08/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1230	1	1230	1	0.00
08/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1448	2	1448	2	750.00
08/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1256	1	1256	1	0.00
08/05/2017	R186 On 02-November-17			Bond Future	8.80	114.3805	8.7980	114.3805	4.00
08/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2895	3	2895	3	0.00
08/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2968	3	2968	3	0.00
08/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2931	3	2931	3	0.00
08/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2325	2	2325	2	0.00
08/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2296	2	2296	2	0.00
08/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2355	2	2355	2	0.00
08/05/2017	R186 On 01-February-18			Bond Future	8.84	111.3099	8.8359	111.3099	0.00
08/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3558	4	3558	4	0.00
08/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3594	4	3594	4	0.00
08/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3630	4	3630	4	0.00
08/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2760	3	2760	3	0.00
08/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2732	3	2732	3	0.00
08/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2704	3	2704	3	0.00
08/05/2017	R197 On 04-May-17			Bond Future	298.64	298.6407	298.6407	298.6407	0.00
08/05/2017	R197 On 03-August-17			Bond Future	297.58	297.5209	297.5830	297.5209	2,350.00
08/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10477	11	10477	11	0.00
08/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10487	11	10487	11	0.00
08/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10467	11	10467	11	0.00
08/05/2017	R197 On 02-November-17			Bond Future	303.36	303.2994	303.3618	303.2994	0.00
08/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1798	2	1798	2	0.00

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08/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1808	2	1808	2	0.00
08/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1788	2	1788	2	0.00
08/05/2017	R197 On 01-February-18			Bond Future	302.39	302.3298	302.3879	302.3298	0.00
08/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	718	1	718	1	0.00
08/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	708	1	708	1	0.00
08/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	728	1	728	1	0.00
08/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 04-May-17			Bond Future	243.53	243.5330	243.5330	243.5330	0.00
08/05/2017	R202 On 03-August-17			Bond Future	244.00	244.5786	243.9963	244.5786	30,577.00
08/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	14364	14	14364	14	0.00
08/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	14374	14	14374	14	0.00
08/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	14354	14	14354	14	0.00
08/05/2017	R202 On 02-November-17			Bond Future	248.73	249.3288	248.7347	249.3288	0.00
08/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	5155	5	5155	5	0.00
08/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	5165	5	5165	5	0.00
08/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	5175	5	5175	5	0.00
08/05/2017	R202 On 01-February-18			Bond Future	249.97	250.5841	249.9730	250.5841	0.00
08/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	913	2	913	2	0.00
08/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	903	2	903	2	0.00
08/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	893	2	893	2	0.00
08/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R203 On 04-May-17			Bond Future	7.48	101.4450	7.4750	101.4450	0.00
08/05/2017	R203 On 03-August-17			Bond Future	7.09	103.3587	7.0943	103.3587	0.00
08/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00

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08/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	238	0	238	0	0.00
08/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	237	0	237	0	0.00
08/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	236	0	236	0	0.00
08/05/2017	R204 On 04-May-17			Bond Future	7.45	103.8658	7.4500	103.8658	0.00
08/05/2017	R204 On 03-August-17			Bond Future	7.42	101.7507	7.4230	101.7507	41,363.00
08/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	487	0	487	0	0.00
08/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	508	0	508	0	0.00
08/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	498	0	498	0	0.00
08/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	68	0	68	0	0.00
08/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	65	0	65	0	0.00
08/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	63	0	63	0	0.00
08/05/2017	R204 On 02-November-17			Bond Future	7.34	103.6978	7.3422	103.6978	0.00
08/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	526	1	526	1	0.00
08/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	509	0	509	0	0.00
08/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	518	1	518	1	0.00
08/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	87	0	87	0	0.00
08/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	85	0	85	0	0.00
08/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	83	0	83	0	0.00
08/05/2017	R204 On 01-February-18			Bond Future	7.18	101.6813	7.1763	101.6813	0.00
08/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	307	0	307	0	0.00
08/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	317	0	317	0	0.00
08/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	312	0	312	0	0.00
08/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	242	0	242	0	0.00
08/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	238	0	238	0	0.00
08/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	245	0	245	0	0.00
08/05/2017	R207 On 04-May-17			Bond Future	7.52	101.6219	7.5200	101.6219	0.00
08/05/2017	R207 On 03-August-17			Bond Future	7.55	99.7909	7.5474	99.7909	45,809.00
08/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1422	1	1422	1	51.00
08/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1828	2	1828	2	0.00
08/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1869	2	1869	2	0.00
08/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1848	2	1848	2	0.00
08/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	13	0	13	0	0.00

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08/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	12	0	12	0	0.00
08/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	12	0	12	0	0.00
08/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	34	0	34	0	0.00
08/05/2017	R207 On 02-November-17			Bond Future	7.51	101.7004	7.5150	101.7004	0.00
08/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1205	1	1205	1	0.00
08/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1190	1	1190	1	0.00
08/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1174	1	1174	1	0.00
08/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	158	0	158	0	0.00
08/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	162	0	162	0	0.00
08/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	154	0	154	0	0.00
08/05/2017	R207 On 01-February-18			Bond Future	7.46	100.0431	7.4567	100.0431	0.00
08/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	738	1	738	1	0.00
08/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	748	1	748	1	0.00
08/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	759	1	759	1	0.00
08/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	477	0	477	0	0.00
08/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	470	0	470	0	0.00
08/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	484	0	484	0	0.00
08/05/2017	R208 On 04-May-17			Bond Future	7.68	97.6456	7.6750	97.6456	0.00
08/05/2017	R208 On 03-August-17			Bond Future	7.71	99.3429	7.7072	99.3429	32,228.00
08/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1900	2	1900	2	0.00
08/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	1953	2	1953	2	0.00
08/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	1927	2	1927	2	0.00
08/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	101	0	101	0	0.00
08/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	97	0	97	0	0.00
08/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	94	0	94	0	0.00
08/05/2017	R208 On 02-November-17			Bond Future	7.70	97.8420	7.7036	97.8420	0.00
08/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1670	2	1670	2	0.00
08/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1713	2	1713	2	0.00
08/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1692	2	1692	2	0.00
08/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	298	0	298	0	0.00
08/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	292	0	292	0	0.00
08/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	305	0	305	0	0.00
08/05/2017	R208 On 01-February-18			Bond Future	7.69	99.7515	7.6880	99.7515	0.00
08/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1235	1	1235	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
08/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1204	1	1204	1	0.00
08/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1219	1	1219	1	0.00
08/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	821	1	821	1	0.00
08/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	809	1	809	1	0.00
08/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	798	1	798	1	0.00
08/05/2017	R209 On 04-May-17			Bond Future	9.44	72.7767	9.4400	72.7767	0.00
08/05/2017	R209 On 03-August-17			Bond Future	9.49	73.9818	9.4900	73.9818	71,010.00
08/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1729	2	1729	2	0.00
08/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1697	2	1697	2	0.00
08/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1761	2	1761	2	0.00
08/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2070	2	2070	2	0.00
08/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2034	2	2034	2	0.00
08/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2106	2	2106	2	0.00
08/05/2017	R209 On 02-November-17			Bond Future	9.54	72.2475	9.5358	72.2475	476.00
08/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4581	5	4581	5	0.00
08/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2803	3	2803	3	0.00
08/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2735	3	2735	3	0.00
08/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7316	7	7316	7	0.00
08/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	335	0	335	0	2,800.00
08/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1312	1	1312	1	4,100.00
08/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2769	3	2769	3	0.00
08/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1557	2	1557	2	3,360.00
08/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	662	1	662	1	1,300.00
08/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5055	5	5055	5	0.00
08/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2775	3	2775	3	0.00
08/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2841	3	2841	3	0.00
08/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9419	10	9419	10	0.00
08/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2808	3	2808	3	0.00
08/05/2017	R209 On 01-February-18			Bond Future	9.58	73.6575	9.5797	73.6575	0.00
08/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3961	4	3961	4	0.00
08/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3998	4	3998	4	0.00
08/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4034	4	4034	4	0.00
08/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3101	3	3101	3	0.00
08/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3042	3	3042	3	0.00

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08/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3071	3	3071	3	0.00
08/05/2017	R210 On 04-May-17			Bond Future	184.17	184.1674	184.1674	184.1674	0.00
08/05/2017	R210 On 03-August-17			Bond Future	187.76	187.7254	187.7639	187.7254	1,675.00
08/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8526	9	8526	9	0.00
08/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8516	9	8516	9	0.00
08/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8536	9	8536	9	0.00
08/05/2017	R210 On 02-November-17			Bond Future	189.01	188.9714	189.0099	188.9714	0.00
08/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3070	3	3070	3	0.00
08/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3080	3	3080	3	0.00
08/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3060	3	3060	3	0.00
08/05/2017	R210 On 01-February-18			Bond Future	192.80	192.7625	192.7982	192.7625	0.00
08/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	428	0	428	0	0.00
08/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	418	0	418	0	0.00
08/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	438	0	438	0	0.00
08/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 04-May-17			Bond Future	148.68	148.6849	148.6849	148.6849	0.00
08/05/2017	R212 On 03-August-17			Bond Future	149.49	149.4636	149.4942	149.4636	4,858.00
08/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	3846	4	3846	4	0.00
08/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	3856	4	3856	4	0.00
08/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	3866	4	3866	4	0.00
08/05/2017	R212 On 02-November-17			Bond Future	152.40	152.3664	152.3972	152.3664	0.00
08/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	3	0	3	0	0.00
08/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	23	0	23	0	0.00
08/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	13	0	13	0	0.00
08/05/2017	R212 On 01-February-18			Bond Future	153.39	153.3630	153.3915	153.3630	0.00
08/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1299	1	1299	1	0.00
08/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1309	1	1309	1	0.00
08/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1319	1	1319	1	0.00
08/05/2017	R213 On 04-May-17			Bond Future	9.17	84.5094	9.1700	84.5094	0.00
08/05/2017	R213 On 03-August-17			Bond Future	9.23	85.9024	9.2285	85.9024	55,673.00
08/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2184	2	2184	2	0.00
08/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2260	2	2260	2	0.00
08/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2222	2	2222	2	0.00
08/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1476	2	1476	2	0.00
08/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1448	2	1448	2	0.00
08/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1505	2	1505	2	0.00
08/05/2017	R213 On 02-November-17			Bond Future	9.27	83.9960	9.2750	83.9960	0.00
08/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2955	3	2955	3	0.00
08/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2884	3	2884	3	0.00
08/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2919	3	2919	3	0.00
08/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2454	3	2454	3	0.00
08/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2423	2	2423	2	0.00
08/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2393	2	2393	2	0.00
08/05/2017	R213 On 01-February-18			Bond Future	9.32	85.6353	9.3204	85.6353	0.00
08/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3721	4	3721	4	0.00
08/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3686	4	3686	4	0.00
08/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3650	4	3650	4	0.00
08/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3036	3	3036	3	0.00
08/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3007	3	3007	3	0.00
08/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3066	3	3066	3	0.00
08/05/2017	R214 On 04-May-17			Bond Future	9.61	72.3548	9.6050	72.3548	0.00

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08/05/2017	R214 On 03-August-17			Bond Future	9.65	73.5823	9.6457	73.5823	35,526.00
08/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1566	2	1566	2	0.00
08/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1628	2	1628	2	0.00
08/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1597	2	1597	2	0.00
08/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2530	3	2530	3	0.00
08/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2449	3	2449	3	0.00
08/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2489	3	2489	3	0.00
08/05/2017	R214 On 02-November-17			Bond Future	9.69	71.6938	9.6940	71.6938	0.00
08/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2543	2	2543	2	0.00
08/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2608	3	2608	3	0.00
08/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2575	3	2575	3	0.00
08/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3306	3	3306	3	0.00
08/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3267	3	3267	3	0.00
08/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3344	3	3344	3	0.00
08/05/2017	R214 On 01-February-18			Bond Future	9.74	73.0931	9.7415	73.0931	0.00
08/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3950	4	3950	4	0.00
08/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4023	4	4023	4	0.00
08/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3987	4	3987	4	0.00
08/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3412	4	3412	4	0.00
08/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3380	3	3380	3	0.00
08/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3348	3	3348	3	0.00
08/05/2017	R248 On 04-May-17			Bond Future	9.70	92.3753	9.7000	92.3753	0.00
08/05/2017	R248 On 03-August-17			Bond Future	9.74	93.9900	9.7435	93.9900	69,421.00
08/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1941	2	1941	2	0.00
08/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1905	2	1905	2	0.00
08/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1979	2	1979	2	0.00
08/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3451	4	3451	4	0.00
08/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3505	4	3505	4	0.00
08/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3560	4	3560	4	0.00
08/05/2017	R248 On 02-November-17			Bond Future	9.79	91.3509	9.7947	91.3509	226.00
08/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3206	3	3206	3	0.00
08/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3286	3	3286	3	0.00
08/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3246	3	3246	3	0.00
08/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4584	5	4584	5	0.00

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08/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4534	5	4534	5	0.00
08/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4484	5	4484	5	0.00
08/05/2017	R248 On 01-February-18			Bond Future	9.85	93.1337	9.8452	93.1337	0.00
08/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	5044	5	5044	5	0.00
08/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5089	5	5089	5	0.00
08/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5135	5	5135	5	0.00
08/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4615	5	4615	5	0.00
08/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4574	5	4574	5	0.00
08/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4656	5	4656	5	0.00