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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	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
08/08/2017	2025 On 03-August-17			Bond Future	127.49	127.4913	127.4913	127.4913	0.00
08/08/2017	2025 On 02-November-17			Bond Future	130.10	130.1125	130.0965	130.1125	2,291.00
08/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	2874	3	2874	3	0.00
08/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	2884	3	2884	3	0.00
08/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	2864	3	2864	3	0.00
08/08/2017	2025 On 01-February-18			Bond Future	131.17	131.1895	131.1745	131.1895	0.00
08/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2726	3	2726	3	0.00
08/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2706	3	2706	3	0.00
08/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2716	3	2716	3	0.00
08/08/2017	2025 On 03-May-18			Bond Future	133.70	133.7191	133.7036	133.7191	0.00
08/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	484	0	484	0	0.00
08/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	494	1	494	1	0.00
08/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	504	1	504	1	0.00
08/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2029 On 02-November-17			Bond Future	100.26	100.2684	100.2563	100.2684	1,370.00
08/08/2017	2029 On 01-February-18			Bond Future	102.13	102.1401	102.1289	102.1401	0.00
08/08/2017	2029 On 03-May-18			Bond Future	103.07	103.0816	103.0700	103.0816	0.00
08/08/2017	2030 On 03-August-17			Bond Future	9.15	91.7174	9.1500	91.7174	0.00
08/08/2017	2030 On 02-November-17			Bond Future	9.16	93.7963	9.1649	93.7963	54,416.00
08/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1187	1	1187	1	0.00
08/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1254	1	1254	1	0.00
08/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1321	1	1321	1	0.00
08/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 01-February-18			Bond Future	9.22	91.5113	9.2215	91.5113	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
08/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1058	1	1058	1	0.00
08/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1124	1	1124	1	0.00
08/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	992	1	992	1	0.00
08/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 03-May-18			Bond Future	9.28	93.2340	9.2780	93.2340	0.00
08/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1389	2	1389	2	0.00
08/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1519	2	1519	2	0.00
08/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1454	2	1454	2	0.00
08/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2032 On 03-August-17			Bond Future	9.37	94.0844	9.3700	94.0844	0.00
08/08/2017	2032 On 02-November-17			Bond Future	9.40	92.0406	9.4007	92.0406	32,123.00
08/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2268	2	2268	2	0.00
08/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2308	2	2308	2	0.00
08/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2348	2	2348	2	0.00
08/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1627	2	1627	2	0.00
08/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1692	2	1692	2	0.00
08/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1659	2	1659	2	0.00
08/08/2017	2032 On 01-February-18			Bond Future	9.46	93.7280	9.4630	93.7280	0.00
08/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2222	2	2222	2	7,800.00
08/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3184	3	3184	3	0.00
08/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3145	3	3145	3	0.00
08/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1916	2	1916	2	7,500.00
08/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3106	3	3106	3	0.00
08/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2555	3	2555	3	6,800.00
08/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2451	2	2451	2	0.00
08/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3836	4	3836	4	0.00
08/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	3009	3	3009	3	0.00
08/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2483	2	2483	2	0.00
08/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2419	2	2419	2	0.00
08/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3405	3	3405	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
08/08/2017	2032 On 03-May-18			Bond Future	9.52	91.3349	9.5213	91.3349	0.00
08/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4146	4	4146	4	0.00
08/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4186	4	4186	4	0.00
08/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4226	4	4226	4	0.00
08/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2833	3	2833	3	0.00
08/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2892	3	2892	3	0.00
08/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2862	3	2862	3	0.00
08/08/2017	2033 On 03-August-17			Bond Future	104.02	104.0172	104.0172	104.0172	0.00
08/08/2017	2033 On 02-November-17			Bond Future	104.85	104.8654	104.8526	104.8654	5,174.00
08/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5227	5	5227	5	0.00
08/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5217	5	5217	5	0.00
08/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5237	5	5237	5	0.00
08/08/2017	2033 On 01-February-18			Bond Future	106.81	106.8230	106.8110	106.8230	0.00
08/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2839	3	2839	3	0.00
08/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2849	3	2849	3	0.00
08/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2829	3	2829	3	0.00
08/08/2017	2033 On 03-May-18			Bond Future	107.77	107.7841	107.7719	107.7841	0.00
08/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	72	0	72	0	0.00
08/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	62	0	62	0	0.00
08/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	82	0	82	0	0.00
08/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2037 On 03-August-17			Bond Future	9.71	89.6848	9.7100	89.6848	0.00
08/08/2017	2037 On 02-November-17			Bond Future	9.75	91.6668	9.7469	91.6668	60,243.00
08/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1916	2	1916	2	0.00
08/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1953	2	1953	2	0.00
08/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1881	2	1881	2	0.00

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08/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2651	3	2651	3	0.00
08/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2607	3	2607	3	0.00
08/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2563	2	2563	2	0.00
08/08/2017	2037 On 01-February-18			Bond Future	9.81	89.0925	9.8110	89.0925	160.00
08/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3251	3	3251	3	0.00
08/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3171	3	3171	3	0.00
08/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3211	3	3211	3	0.00
08/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3179	3	3179	3	0.00
08/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3103	3	3103	3	0.00
08/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3141	3	3141	3	0.00
08/08/2017	2037 On 03-May-18			Bond Future	9.87	90.7696	9.8750	90.7696	0.00
08/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4341	4	4341	4	0.00
08/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4424	5	4424	5	0.00
08/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4382	4	4382	4	0.00
08/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3580	4	3580	4	0.00
08/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3614	4	3614	4	0.00
08/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3545	3	3545	3	0.00
08/08/2017	2038 On 03-August-17			Bond Future	127.83	127.8314	127.8314	127.8314	0.00
08/08/2017	2038 On 02-November-17			Bond Future	131.23	130.8257	131.2346	130.8257	19,558.00
08/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5575	6	5575	6	0.00
08/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5585	6	5585	6	0.00
08/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5565	6	5565	6	0.00
08/08/2017	2038 On 01-February-18			Bond Future	132.16	131.7471	132.1647	131.7471	0.00
08/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	4765	5	4765	5	0.00
08/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	4785	5	4785	5	0.00
08/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	4775	5	4775	5	0.00
08/08/2017	2038 On 03-May-18			Bond Future	134.71	134.2874	134.7130	134.2874	0.00
08/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2443	2	2443	2	0.00

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08/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	2423	2	2423	2	0.00
08/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2433	2	2433	2	0.00
08/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2040 On 03-August-17			Bond Future	9.87	92.4294	9.8650	92.4294	0.00
08/08/2017	2040 On 02-November-17			Bond Future	9.89	94.5245	9.8890	94.5245	15,669.00
08/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1582	2	1582	2	0.00
08/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1549	2	1549	2	0.00
08/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1614	2	1614	2	0.00
08/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3581	4	3581	4	0.00
08/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3527	3	3527	3	0.00
08/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3473	3	3473	3	0.00
08/08/2017	2040 On 01-February-18			Bond Future	9.96	91.7523	9.9553	91.7523	0.00
08/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3083	3	3083	3	0.00
08/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3162	3	3162	3	0.00
08/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3122	3	3122	3	0.00
08/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3747	4	3747	4	0.00
08/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3703	4	3703	4	0.00
08/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3791	4	3791	4	0.00
08/08/2017	2040 On 03-May-18			Bond Future	10.02	93.4794	10.0215	93.4794	0.00
08/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4468	5	4468	5	0.00
08/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4510	5	4510	5	0.00
08/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4425	4	4425	4	0.00
08/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4113	4	4113	4	0.00
08/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4074	4	4074	4	0.00
08/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4036	4	4036	4	0.00
08/08/2017	2044 On 03-August-17			Bond Future	9.89	89.5537	9.8900	89.5537	0.00
08/08/2017	2044 On 02-November-17			Bond Future	9.92	91.5993	9.9173	91.5993	20,734.00
08/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1521	2	1521	2	0.00
08/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1585	2	1585	2	0.00
08/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1553	2	1553	2	0.00
08/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3679	4	3679	4	0.00
08/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3624	4	3624	4	0.00

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08/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3736	4	3736	4	0.00
08/08/2017	2044 On 01-February-18			Bond Future	9.98	88.8986	9.9817	88.8986	0.00
08/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3109	3	3109	3	0.00
08/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3148	3	3148	3	0.00
08/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3188	3	3188	3	0.00
08/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3788	4	3788	4	0.00
08/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3878	4	3878	4	0.00
08/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3833	4	3833	4	0.00
08/08/2017	2044 On 03-May-18			Bond Future	10.05	90.5721	10.0458	90.5721	0.00
08/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4609	5	4609	5	0.00
08/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4566	5	4566	5	0.00
08/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4523	5	4523	5	0.00
08/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4121	4	4121	4	0.00
08/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4160	4	4160	4	0.00
08/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4083	4	4083	4	0.00
08/08/2017	2046 On 03-August-17			Bond Future	125.13	125.1335	125.1335	125.1335	0.00
08/08/2017	2046 On 02-November-17			Bond Future	125.73	125.7412	125.7260	125.7412	21,292.00
08/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10574	11	10574	11	0.00
08/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10594	11	10594	11	0.00
08/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10584	11	10584	11	0.00
08/08/2017	2046 On 01-February-18			Bond Future	128.07	128.0883	128.0743	128.0883	0.00
08/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4826	5	4826	5	0.00
08/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4836	5	4836	5	0.00
08/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4846	5	4846	5	0.00
08/08/2017	2046 On 03-May-18			Bond Future	128.93	128.9429	128.9283	128.9429	0.00
08/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	998	1	998	1	0.00
08/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	978	1	978	1	0.00
08/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	988	1	988	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
08/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 03-August-17			Bond Future	131.78	131.7794	131.7794	131.7794	0.00
08/08/2017	2050 On 02-November-17			Bond Future	134.65	135.5775	134.6485	135.5775	21,927.00
08/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	10001	9	10001	9	0.00
08/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	10011	9	10011	9	0.00
08/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	10021	9	10021	9	0.00
08/08/2017	2050 On 01-February-18			Bond Future	135.47	136.4170	135.4724	136.4170	0.00
08/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	4768	4	4768	4	0.00
08/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	4758	4	4758	4	0.00
08/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	4778	4	4778	4	0.00
08/08/2017	2050 On 03-May-18			Bond Future	138.08	139.0475	138.0844	139.0475	0.00
08/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	2474	3	2474	3	0.00
08/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	2464	3	2464	3	0.00
08/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	2454	3	2454	3	0.00
08/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
08/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
08/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	AL37 On 02-November-17			Index Future	557.97	557.9590	557.9660	557.9590	0.00
08/08/2017	AL37 On 01-February-18			Index Future	568.20	568.1910	568.2010	568.1910	0.00
08/08/2017	AL37 On 03-May-18			Index Future	578.89	578.8870	578.8910	578.8870	0.00
08/08/2017	AL7T On 02-November-17			Index Future	642.35	642.3280	642.3490	642.3280	0.00
08/08/2017	AL7T On 01-February-18			Index Future	654.13	654.1070	654.1310	654.1070	0.00
08/08/2017	AL7T On 03-May-18			Index Future	666.44	666.4200	666.4380	666.4200	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
08/08/2017	ALBI On 02-November-17			Index Future	575.40	575.8800	575.4020	575.8800	616.00
08/08/2017	ALBI On 01-February-18			Index Future	585.96	586.4400	585.9570	586.4400	0.00
08/08/2017	ALBI On 03-May-18			Index Future	596.98	597.4800	596.9810	597.4800	0.00
08/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C333 On 15-September-33			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
08/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2017	EL28 On 03-August-17			Bond Future	127.02	127.0169	127.0169	127.0169	0.00
08/08/2017	EL28 On 02-November-17			Bond Future	127.97	127.9819	127.9733	127.9819	0.00
08/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5907	6	5907	6	0.00
08/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5917	6	5917	6	0.00
08/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5897	6	5897	6	0.00
08/08/2017	EL28 On 01-February-18			Bond Future	130.36	130.3708	130.3633	130.3708	0.00
08/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1937	2	1937	2	0.00
08/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1947	2	1947	2	0.00
08/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1927	2	1927	2	0.00
08/08/2017	EL28 On 03-May-18			Bond Future	132.88	132.8847	132.8769	132.8847	0.00
08/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	303	0	303	0	0.00
08/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	313	0	313	0	0.00
08/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	323	0	323	0	0.00
08/08/2017	ES33 On 03-August-17			Bond Future	10.81	77.9898	10.8050	77.9898	0.00
08/08/2017	ES33 On 02-November-17			Bond Future	10.87	75.8967	10.8663	75.8967	9,466.00
08/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1199	1	1199	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
08/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1261	1	1261	1	0.00
08/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1138	1	1138	1	0.00
08/08/2017	ES33 On 01-February-18			Bond Future	10.98	77.2882	10.9757	77.2882	0.00
08/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	85	0	85	0	0.00
08/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	144	0	144	0	0.00
08/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	203	0	203	0	0.00
08/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 03-May-18			Bond Future	11.08	74.9512	11.0798	74.9512	0.00
08/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	697	1	697	1	0.00
08/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	812	1	812	1	0.00
08/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	755	1	755	1	0.00
08/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
08/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
08/08/2017	ES42 On 03-August-17			Bond Future	11.08	80.7458	11.0800	80.7458	0.00
08/08/2017	ES42 On 02-November-17			Bond Future	11.15	78.2994	11.1474	78.2994	7,957.00
08/08/2017	ES42 On 01-February-18			Bond Future	11.25	79.7346	11.2545	79.7346	0.00
08/08/2017	ES42 On 03-May-18			Bond Future	11.36	76.9741	11.3617	76.9741	0.00
08/08/2017	GOVI On 02-November-17			GOVI	574.26	574.7260	574.2600	574.7260	663.00
08/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	18000	2	18000	2	0.00
08/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	18100	2	18100	2	0.00
08/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	18200	2	18200	2	0.00
08/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 01-February-18			GOVI	584.79	585.2650	584.7930	585.2650	0.00
08/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	37630	4	37630	4	0.00
08/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	37530	4	37530	4	0.00
08/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	37730	4	37730	4	0.00
08/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 01-February-18	581.04	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
08/08/2017	GOVI On 03-May-18			GOVI	595.80	596.2830	595.7960	596.2830	0.00
08/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	55060	6	55060	6	0.00
08/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	55260	6	55260	6	0.00
08/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	55160	6	55160	6	0.00
08/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
08/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
08/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2017	IGOV On 02-November-17			Index Future	252.00	252.1220	251.9950	252.1220	1,161.00
08/08/2017	IGOV On 01-February-18			Index Future	256.70	256.8290	256.7010	256.8290	0.00
08/08/2017	IGOV On 03-May-18			Index Future	261.65	261.7800	261.6510	261.7800	0.00
08/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
08/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
08/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7602	99.7607	99.7602	0.00
08/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6304	99.6329	99.6304	0.00
08/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.71	99.7004	99.7067	99.7004	0.00
08/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.80	99.7860	99.7988	99.7860	0.00
08/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7883	99.7885	99.7883	0.00
08/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9126	98.9151	98.9126	0.00
08/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.3879	98.3934	98.3879	0.00
08/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.27	98.2523	98.2652	98.2523	0.00
08/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.55	98.5400	98.5500	98.5400	0.00
08/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.87	98.8482	98.8692	98.8482	0.00
08/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.19	99.1639	99.1878	99.1639	0.00
08/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.53	99.5049	99.5296	99.5049	0.00
08/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4208	95.4703	95.4208	0.00
08/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.65	94.6017	94.6539	94.6017	0.00
08/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.81	93.7520	93.8074	93.7520	0.00
08/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.95	93.8858	93.9463	93.8858	0.00
08/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.11	96.0405	96.1067	96.0405	51.00
08/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.20	96.1323	96.2043	96.1323	0.00
08/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.38	97.2993	97.3770	97.2993	0.00
08/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.57	99.4889	99.5682	99.4889	0.00
08/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.17	94.0976	94.1697	94.0976	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
08/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.18	91.1044	91.1776	91.1044	0.00
08/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.93	89.8556	89.9268	89.8556	0.00
08/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.10	92.0366	92.0989	92.0366	0.00
08/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.89	95.8399	95.8860	95.8399	0.00
08/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.43	94.4004	94.4319	94.4004	0.00
08/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.50	96.4864	96.5023	96.4864	0.00
08/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.23	100.2266	100.2338	100.2266	0.00
08/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
08/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0700	6.9800	93.0700	0.00
08/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.1000	6.9200	93.1000	0.00
08/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1800	6.8800	93.1800	0.00
08/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2400	6.8000	93.2400	0.00
08/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2700	6.7600	93.2700	0.00
08/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3400	6.6700	93.3400	2,500.00
08/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3700	6.6100	93.3700	0.00
08/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3500	6.6100	93.3500	0.00
08/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3000	6.6600	93.3000	0.00
08/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2300	6.7300	93.2300	0.00
08/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.1700	6.8000	93.1700	0.00
08/08/2017	R023 On 03-August-17			Bond Future	7.96	102.4531	7.9600	102.4531	0.00
08/08/2017	R023 On 02-November-17			Bond Future	7.93	100.6728	7.9285	100.6728	53,785.00
08/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2769	3	2769	3	0.00
08/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2805	3	2805	3	0.00
08/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2842	3	2842	3	0.00
08/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	124	0	124	0	0.00
08/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	119	0	119	0	0.00
08/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	129	0	129	0	0.00
08/08/2017	R023 On 01-February-18			Bond Future	7.96	102.5187	7.9628	102.5187	0.00
08/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2141	2	2141	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
08/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2169	2	2169	2	0.00
08/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2114	2	2114	2	0.00
08/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	710	1	710	1	0.00
08/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	697	1	697	1	0.00
08/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	685	1	685	1	0.00
08/08/2017	R023 On 03-May-18			Bond Future	7.98	100.5182	7.9823	100.5182	0.00
08/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2169	2	2169	2	0.00
08/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2218	2	2218	2	0.00
08/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2194	2	2194	2	0.00
08/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1024	1	1024	1	0.00
08/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1037	1	1037	1	0.00
08/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1052	1	1052	1	0.00
08/08/2017	R035 On 03-August-17			Bond Future	9.63	97.5342	9.6300	97.5342	0.00
08/08/2017	R035 On 02-November-17			Bond Future	9.66	95.2044	9.6554	95.2044	12,213.00
08/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	521	0	521	0	0.00
08/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	441	0	441	0	0.00
08/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	361	0	361	0	0.00
08/08/2017	R035 On 01-February-18			Bond Future	9.72	96.9500	9.7239	96.9500	0.00
08/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	48	0	48	0	0.00
08/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	204	0	204	0	0.00
08/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	126	0	126	0	0.00
08/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 03-May-18			Bond Future	9.78	94.2742	9.7849	94.2742	0.00
08/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	882	1	882	1	0.00
08/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	958	1	958	1	0.00
08/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	805	1	805	1	0.00
08/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R035 On 03-May-18	9.91	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
08/08/2017	R186 On 03-August-17			Bond Future	8.61	113.3423	8.6100	113.3423	0.00
08/08/2017	R186 On 02-November-17			Bond Future	8.60	115.7757	8.6035	115.7757	162,371.00
08/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2165	2	2165	2	0.00
08/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2718	3	2718	3	0.00
08/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2808	3	2808	3	0.00
08/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3278	3	3278	3	0.00
08/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2763	3	2763	3	0.00
08/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	882	1	882	1	0.00
08/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	658	1	658	1	5,000.00
08/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	841	1	841	1	0.00
08/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1187	1	1187	1	2,500.00
08/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	861	1	861	1	0.00
08/08/2017	R186 On 01-February-18			Bond Future	8.65	112.5985	8.6532	112.5985	198.00
08/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1833	2	1833	2	1,460.00
08/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	405	0	405	0	1,460.00
08/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3634	4	3634	4	0.00
08/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4756	5	4756	5	0.00
08/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3466	3	3466	3	0.00
08/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3550	4	3550	4	0.00
08/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2647	3	2647	3	0.00
08/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3508	4	3508	4	0.00
08/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1392	1	1392	1	6,200.00
08/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	934	1	934	1	820.00
08/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1479	1	1479	1	0.00
08/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2015	2	2015	2	820.00
08/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1457	1	1457	1	0.00
08/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1435	1	1435	1	0.00
08/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2844	3	2844	3	0.00
08/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6539	7	6539	7	0.00
08/08/2017	R186 On 03-May-18			Bond Future	8.70	114.7181	8.6987	114.7181	0.00
08/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3673	4	3673	4	0.00
08/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3635	4	3635	4	0.00
08/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3598	4	3598	4	0.00
08/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2232	2	2232	2	0.00

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08/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2257	2	2257	2	0.00
08/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2207	2	2207	2	0.00
08/08/2017	R197 On 03-August-17			Bond Future	295.13	295.1268	295.1268	295.1268	0.00
08/08/2017	R197 On 02-November-17			Bond Future	301.02	301.0606	301.0228	301.0606	2,350.00
08/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4137	4	4137	4	0.00
08/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4127	4	4127	4	0.00
08/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4147	4	4147	4	0.00
08/08/2017	R197 On 01-February-18			Bond Future	299.60	299.6319	299.5965	299.6319	0.00
08/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2064	2	2064	2	0.00
08/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2074	2	2074	2	0.00
08/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2084	2	2084	2	0.00
08/08/2017	R197 On 03-May-18			Bond Future	305.37	305.4097	305.3731	305.4097	0.00
08/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	933	1	933	1	0.00
08/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	913	1	913	1	0.00
08/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	923	1	923	1	0.00
08/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 03-August-17			Bond Future	237.17	237.1678	237.1678	237.1678	0.00
08/08/2017	R202 On 02-November-17			Bond Future	242.43	242.4631	242.4343	242.4631	28,504.00
08/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11466	11	11466	11	0.00
08/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11476	11	11476	11	0.00
08/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11456	11	11456	11	0.00
08/08/2017	R202 On 01-February-18			Bond Future	243.22	243.2457	243.2187	243.2457	0.00
08/08/2017	R202 On 01-February-18	249.08	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
08/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5851	6	5851	6	0.00
08/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5841	6	5841	6	0.00
08/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5861	6	5861	6	0.00
08/08/2017	R202 On 03-May-18			Bond Future	247.91	247.9359	247.9081	247.9359	0.00
08/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	438	0	438	0	0.00
08/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	428	0	428	0	0.00
08/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	418	0	418	0	0.00
08/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R203 On 03-August-17			Bond Future	7.00	103.3717	7.0000	103.3717	0.00
08/08/2017	R204 On 03-August-17			Bond Future	7.11	102.1838	7.1050	102.1838	0.00
08/08/2017	R204 On 02-November-17			Bond Future	7.00	104.0773	7.0039	104.0773	44,457.00
08/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	794	1	794	1	0.00
08/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	804	1	804	1	0.00
08/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	783	1	783	1	0.00
08/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R204 On 01-February-18			Bond Future	6.88	101.9475	6.8788	101.9475	0.00
08/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	389	0	389	0	0.00
08/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	402	0	402	0	0.00
08/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	395	0	395	0	0.00
08/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	76	0	76	0	0.00
08/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	74	0	74	0	0.00
08/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	78	0	78	0	0.00
08/08/2017	R204 On 03-May-18			Bond Future	6.58	103.8666	6.5815	103.8666	0.00
08/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	373	0	373	0	0.00
08/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	378	0	378	0	0.00
08/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	369	0	369	0	0.00
08/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	68	0	68	0	0.00
08/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	66	0	66	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
08/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	65	0	65	0	0.00
08/08/2017	R207 On 03-August-17			Bond Future	7.38	100.1805	7.3800	100.1805	0.00
08/08/2017	R207 On 02-November-17			Bond Future	7.31	102.1241	7.3139	102.1241	40,855.00
08/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1420	1	1420	1	0.00
08/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1458	1	1458	1	0.00
08/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1439	1	1439	1	0.00
08/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	9	0	9	0	0.00
08/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	8	0	8	0	0.00
08/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	8	0	8	0	0.00
08/08/2017	R207 On 01-February-18			Bond Future	7.29	100.3555	7.2940	100.3555	0.00
08/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	763	1	763	1	0.00
08/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	788	1	788	1	0.00
08/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	775	1	775	1	0.00
08/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	220	0	220	0	0.00
08/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	211	0	211	0	0.00
08/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	215	0	215	0	0.00
08/08/2017	R207 On 03-May-18			Bond Future	7.25	102.2447	7.2529	102.2447	0.00
08/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	802	1	802	1	0.00
08/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	791	1	791	1	0.00
08/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	781	1	781	1	0.00
08/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	297	0	297	0	0.00
08/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	302	0	302	0	0.00
08/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	292	0	292	0	0.00
08/08/2017	R208 On 03-August-17			Bond Future	7.54	99.9228	7.5350	99.9228	0.00
08/08/2017	R208 On 02-November-17			Bond Future	7.49	98.5242	7.4854	98.5242	32,234.00
08/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2080	2	2080	2	0.00
08/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2053	2	2053	2	0.00
08/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2026	2	2026	2	0.00
08/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	27	0	27	0	0.00
08/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	29	0	29	0	0.00
08/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	26	0	26	0	0.00
08/08/2017	R208 On 01-February-18			Bond Future	7.49	100.3306	7.4926	100.3306	0.00
08/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1297	1	1297	1	0.00
08/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1316	1	1316	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
08/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1278	1	1278	1	0.00
08/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	364	0	364	0	0.00
08/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	357	0	357	0	0.00
08/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	349	0	349	0	0.00
08/08/2017	R208 On 03-May-18			Bond Future	7.48	98.8177	7.4811	98.8177	0.00
08/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1272	1	1272	1	0.00
08/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1305	1	1305	1	0.00
08/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1289	1	1289	1	0.00
08/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	527	1	527	1	0.00
08/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	535	1	535	1	0.00
08/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	544	1	544	1	0.00
08/08/2017	R209 On 03-August-17			Bond Future	9.60	73.4169	9.5950	73.4169	0.00
08/08/2017	R209 On 02-November-17			Bond Future	9.62	71.8972	9.6182	71.8972	83,118.00
08/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1533	2	1533	2	0.00
08/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3346	3	3346	3	0.00
08/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1594	2	1594	2	0.00
08/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2310	2	2310	2	0.00
08/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1563	2	1563	2	0.00
08/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1719	0	1719	0	0.00
08/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	1030	0	1030	0	0.00
08/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	441	0	441	0	4,100.00
08/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6318	6	6318	6	0.00
08/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	37	0	37	0	2,800.00
08/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2828	0	2828	0	0.00
08/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1441	1	1441	1	6,500.00
08/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2153	2	2153	2	0.00
08/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1973	0	1973	0	0.00
08/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2985	0	2985	0	0.00
08/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9671	10	9671	10	0.00
08/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2191	2	2191	2	0.00
08/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4736	5	4736	5	0.00
08/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	216	0	216	0	1,300.00
08/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	1118	0	1118	0	0.00
08/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	874	1	874	1	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2116	2	2116	2	0.00
08/08/2017	R209 On 01-February-18			Bond Future	9.68	73.2154	9.6772	73.2154	0.00
08/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2705	3	2705	3	0.00
08/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4187	0	4187	0	0.00
08/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2773	3	2773	3	0.00
08/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2739	3	2739	3	0.00
08/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3780	0	3780	0	0.00
08/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1704	0	1704	0	7,500.00
08/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1486	0	1486	0	3,000.00
08/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2458	2	2458	2	0.00
08/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2490	2	2490	2	0.00
08/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2427	2	2427	2	0.00
08/08/2017	R209 On 03-May-18			Bond Future	9.73	71.4440	9.7326	71.4440	0.00
08/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3649	4	3649	4	0.00
08/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3684	4	3684	4	0.00
08/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3614	4	3614	4	0.00
08/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2920	3	2920	3	0.00
08/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2862	3	2862	3	0.00
08/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2891	3	2891	3	0.00
08/08/2017	R210 On 03-August-17			Bond Future	184.70	184.7002	184.7002	184.7002	0.00
08/08/2017	R210 On 02-November-17			Bond Future	186.22	186.2418	186.2187	186.2418	2,179.00
08/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5851	6	5851	6	0.00
08/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5871	6	5871	6	0.00
08/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5861	6	5861	6	0.00
08/08/2017	R210 On 01-February-18			Bond Future	189.70	189.7183	189.6966	189.7183	0.00
08/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2683	3	2683	3	0.00
08/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2673	3	2673	3	0.00
08/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2663	3	2663	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
08/08/2017	R210 On 03-May-18			Bond Future	190.91	190.9278	190.9054	190.9278	0.00
08/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	545	1	545	1	0.00
08/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	535	1	535	1	0.00
08/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	555	1	555	1	0.00
08/08/2017	R212 On 03-August-17			Bond Future	148.18	148.1783	148.1783	148.1783	0.00
08/08/2017	R212 On 02-November-17			Bond Future	151.24	151.2287	151.2407	151.2287	3,812.00
08/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1169	1	1169	1	0.00
08/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1179	1	1179	1	0.00
08/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1159	1	1159	1	0.00
08/08/2017	R212 On 01-February-18			Bond Future	152.01	151.9918	152.0056	151.9918	0.00
08/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2684	3	2684	3	0.00
08/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2694	3	2694	3	0.00
08/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2704	3	2704	3	0.00
08/08/2017	R212 On 03-May-18			Bond Future	154.94	154.9226	154.9364	154.9226	0.00
08/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	656	1	656	1	0.00
08/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	636	1	636	1	0.00
08/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	646	1	646	1	0.00
08/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
08/08/2017	R213 On 03-August-17			Bond Future	9.25	85.8650	9.2500	85.8650	0.00
08/08/2017	R213 On 02-November-17			Bond Future	9.27	84.2428	9.2730	84.2428	62,970.00
08/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2045	2	2045	2	0.00
08/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2082	2	2082	2	0.00
08/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	2009	2	2009	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
08/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1566	2	1566	2	0.00
08/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1536	1	1536	1	0.00
08/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1507	1	1507	1	0.00
08/08/2017	R213 On 01-February-18			Bond Future	9.33	85.7874	9.3333	85.7874	0.00
08/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2850	3	2850	3	0.00
08/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2815	3	2815	3	0.00
08/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2779	3	2779	3	0.00
08/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2250	2	2250	2	0.00
08/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2279	2	2279	2	0.00
08/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2221	2	2221	2	0.00
08/08/2017	R213 On 03-May-18			Bond Future	9.39	83.8524	9.3859	83.8524	0.00
08/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3748	4	3748	4	0.00
08/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3784	4	3784	4	0.00
08/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3821	4	3821	4	0.00
08/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2580	3	2580	3	0.00
08/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2634	3	2634	3	0.00
08/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2607	3	2607	3	0.00
08/08/2017	R214 On 03-August-17			Bond Future	9.78	72.8328	9.7800	72.8328	0.00
08/08/2017	R214 On 02-November-17			Bond Future	9.81	71.2005	9.8059	71.2005	44,022.00
08/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1253	1	1253	1	0.00
08/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1306	1	1306	1	0.00
08/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1279	1	1279	1	0.00
08/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2782	3	2782	3	0.00
08/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2826	3	2826	3	0.00
08/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2738	3	2738	3	0.00
08/08/2017	R214 On 01-February-18			Bond Future	9.87	72.5060	9.8688	72.5060	0.00
08/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2590	3	2590	3	0.00
08/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2658	3	2658	3	0.00
08/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2624	3	2624	3	0.00
08/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2887	3	2887	3	0.00
08/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2853	3	2853	3	0.00
08/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2922	3	2922	3	0.00
08/08/2017	R214 On 03-May-18			Bond Future	9.92	70.5745	9.9249	70.5745	0.00
08/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3589	4	3589	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3624	4	3624	4	0.00
08/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3555	4	3555	4	0.00
08/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3254	3	3254	3	0.00
08/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3222	3	3222	3	0.00
08/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3190	3	3190	3	0.00
08/08/2017	R248 On 03-August-17			Bond Future	9.85	93.2402	9.8500	93.2402	0.00
08/08/2017	R248 On 02-November-17			Bond Future	9.88	90.9299	9.8780	90.9299	75,988.00
08/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1693	2	1693	2	0.00
08/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1659	2	1659	2	0.00
08/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1625	2	1625	2	0.00
08/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3731	4	3731	4	0.00
08/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3618	4	3618	4	0.00
08/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3674	4	3674	4	0.00
08/08/2017	R248 On 01-February-18			Bond Future	9.94	92.5971	9.9433	92.5971	170.00
08/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3350	3	3350	3	0.00
08/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3433	4	3433	4	0.00
08/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3391	3	3391	3	0.00
08/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3808	4	3808	4	0.00
08/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3719	4	3719	4	0.00
08/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3764	4	3764	4	0.00
08/08/2017	R248 On 03-May-18			Bond Future	10.00	89.9028	10.0018	89.9028	0.00
08/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4749	5	4749	5	0.00
08/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4705	5	4705	5	0.00
08/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4661	5	4661	5	0.00
08/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4214	4	4214	4	0.00
08/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4254	4	4254	4	0.00
08/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4175	4	4175	4	0.00