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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	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
06/09/2017	2025 On 02-November-17			Bond Future	129.55	129.5749	129.5480	129.5749	2,291.00
06/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3422	3	3422	3	0.00
06/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3432	3	3432	3	0.00
06/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3412	3	3412	3	0.00
06/09/2017	2025 On 01-February-18			Bond Future	130.64	130.6665	130.6399	130.6665	0.00
06/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3260	3	3260	3	0.00
06/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3240	3	3240	3	0.00
06/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3250	3	3250	3	0.00
06/09/2017	2025 On 03-May-18			Bond Future	133.13	133.1578	133.1287	133.1578	0.00
06/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	81	0	81	0	0.00
06/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	71	0	71	0	0.00
06/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	91	0	91	0	0.00
06/09/2017	2029 On 02-November-17			Bond Future	99.90	99.9231	99.9025	99.9231	1,370.00
06/09/2017	2029 On 01-February-18			Bond Future	101.78	101.7965	101.7762	101.7965	0.00
06/09/2017	2029 On 03-May-18			Bond Future	102.70	102.7203	102.6980	102.7203	0.00
06/09/2017	2030 On 02-November-17			Bond Future	9.03	94.4342	9.0313	94.4342	59,104.00
06/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2107	2	2107	2	0.00
06/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2174	2	2174	2	0.00
06/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2241	2	2241	2	0.00
06/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 01-February-18			Bond Future	9.08	92.1662	9.0825	92.1662	0.00
06/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2000	2	2000	2	0.00
06/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2067	2	2067	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
06/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1934	2	1934	2	0.00
06/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 03-May-18			Bond Future	9.14	93.8842	9.1366	93.8842	0.00
06/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2332	2	2332	2	0.00
06/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2462	2	2462	2	0.00
06/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2397	2	2397	2	0.00
06/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
06/09/2017	2032 On 02-November-17			Bond Future	9.28	92.5857	9.2754	92.5857	34,960.00
06/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2454	2	2454	2	0.00
06/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2501	2	2501	2	0.00
06/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2548	2	2548	2	0.00
06/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	906	1	906	1	0.00
06/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	956	1	956	1	0.00
06/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	931	1	931	1	0.00
06/09/2017	2032 On 01-February-18			Bond Future	9.33	94.2885	9.3327	94.2885	0.00
06/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2383	2	2383	2	7,800.00
06/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3471	3	3471	3	0.00
06/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3427	3	3427	3	0.00
06/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2038	2	2038	2	7,500.00
06/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3383	3	3383	3	0.00
06/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2962	3	2962	3	750.00
06/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2762	3	2762	3	6,800.00
06/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1789	2	1789	2	0.00
06/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3014	3	3014	3	0.00
06/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2112	2	2112	2	0.00
06/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2273	2	2273	2	0.00
06/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1817	2	1817	2	0.00
06/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1762	2	1762	2	0.00
06/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2623	3	2623	3	0.00
06/09/2017	2032 On 03-May-18			Bond Future	9.39	91.8892	9.3890	91.8892	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
06/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4559	4	4559	4	0.00
06/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4602	4	4602	4	0.00
06/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4645	4	4645	4	0.00
06/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2307	2	2307	2	0.00
06/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2360	2	2360	2	0.00
06/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2333	2	2333	2	0.00
06/09/2017	2033 On 02-November-17			Bond Future	104.01	104.0308	104.0101	104.0308	5,174.00
06/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	6070	6	6070	6	0.00
06/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	6060	6	6060	6	0.00
06/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	6080	6	6080	6	0.00
06/09/2017	2033 On 01-February-18			Bond Future	105.96	105.9812	105.9608	105.9812	0.00
06/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3689	4	3689	4	0.00
06/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3699	4	3699	4	0.00
06/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3679	4	3679	4	0.00
06/09/2017	2033 On 03-May-18			Bond Future	106.89	106.9150	106.8926	106.9150	0.00
06/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	797	1	797	1	0.00
06/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	807	1	807	1	0.00
06/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	817	1	817	1	0.00
06/09/2017	2037 On 02-November-17			Bond Future	9.63	92.2996	9.6265	92.2996	54,537.00
06/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	2051	2	2051	2	0.00
06/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2093	2	2093	2	0.00
06/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	2010	2	2010	2	0.00
06/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1822	2	1822	2	0.00
06/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1783	2	1783	2	0.00
06/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1745	2	1745	2	0.00

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06/09/2017	2037 On 01-February-18			Bond Future	9.69	89.7420	9.6862	89.7420	160.00
06/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3439	3	3439	3	0.00
06/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3351	3	3351	3	0.00
06/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3395	3	3395	3	0.00
06/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2378	3	2378	3	0.00
06/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2311	2	2311	2	0.00
06/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2344	3	2344	3	0.00
06/09/2017	2037 On 03-May-18			Bond Future	9.75	91.4149	9.7483	91.4149	0.00
06/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4683	5	4683	5	0.00
06/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4772	5	4772	5	0.00
06/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4728	5	4728	5	0.00
06/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2942	3	2942	3	0.00
06/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2973	3	2973	3	0.00
06/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2911	3	2911	3	0.00
06/09/2017	2038 On 02-November-17			Bond Future	128.52	128.5424	128.5157	128.5424	19,544.00
06/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8294	8	8294	8	0.00
06/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8304	8	8304	8	0.00
06/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8284	8	8284	8	0.00
06/09/2017	2038 On 01-February-18			Bond Future	129.42	129.4475	129.4211	129.4475	0.00
06/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7509	7	7509	7	0.00
06/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7529	8	7529	8	0.00
06/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7519	7	7519	7	0.00
06/09/2017	2038 On 03-May-18			Bond Future	131.89	131.9155	131.8867	131.9155	0.00
06/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	383	0	383	0	0.00
06/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	403	0	403	0	0.00

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06/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	393	0	393	0	0.00
06/09/2017	2040 On 02-November-17			Bond Future	9.75	95.5031	9.7526	95.5031	15,192.00
06/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1703	2	1703	2	0.00
06/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1665	2	1665	2	0.00
06/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1741	2	1741	2	0.00
06/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2547	3	2547	3	0.00
06/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2498	3	2498	3	0.00
06/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2449	2	2449	2	0.00
06/09/2017	2040 On 01-February-18			Bond Future	9.81	92.7542	9.8141	92.7542	0.00
06/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3348	3	3348	3	0.00
06/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3437	3	3437	3	0.00
06/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3392	3	3392	3	0.00
06/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2840	3	2840	3	0.00
06/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2802	3	2802	3	0.00
06/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2879	3	2879	3	0.00
06/09/2017	2040 On 03-May-18			Bond Future	9.88	94.4831	9.8779	94.4831	0.00
06/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4961	5	4961	5	0.00
06/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	5008	5	5008	5	0.00
06/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4915	5	4915	5	0.00
06/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3420	3	3420	3	0.00
06/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3386	3	3386	3	0.00
06/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3351	3	3351	3	0.00
06/09/2017	2044 On 02-November-17			Bond Future	9.78	92.5833	9.7764	92.5833	26,125.00
06/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1651	2	1651	2	0.00
06/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1726	2	1726	2	0.00
06/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1688	2	1688	2	0.00
06/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2614	3	2614	3	0.00
06/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2564	3	2564	3	0.00
06/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2664	3	2664	3	0.00
06/09/2017	2044 On 01-February-18			Bond Future	9.84	89.9058	9.8359	89.9058	0.00
06/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3401	3	3401	3	0.00
06/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3446	3	3446	3	0.00
06/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3491	3	3491	3	0.00
06/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2863	3	2863	3	0.00

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06/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2941	3	2941	3	0.00
06/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2902	3	2902	3	0.00
06/09/2017	2044 On 03-May-18			Bond Future	9.90	91.5817	9.8975	91.5817	0.00
06/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5144	5	5144	5	0.00
06/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5097	5	5097	5	0.00
06/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5050	5	5050	5	0.00
06/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3417	3	3417	3	0.00
06/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3452	3	3452	3	0.00
06/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3383	3	3383	3	0.00
06/09/2017	2046 On 02-November-17			Bond Future	123.52	123.5435	123.5186	123.5435	21,292.00
06/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12781	13	12781	13	0.00
06/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12801	13	12801	13	0.00
06/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12791	13	12791	13	0.00
06/09/2017	2046 On 01-February-18			Bond Future	125.84	125.8597	125.8352	125.8597	0.00
06/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	7065	7	7065	7	0.00
06/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	7075	7	7075	7	0.00
06/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	7085	7	7085	7	0.00
06/09/2017	2046 On 03-May-18			Bond Future	126.63	126.6613	126.6342	126.6613	0.00
06/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	1306	1	1306	1	0.00
06/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	1316	1	1316	1	0.00
06/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	1296	1	1296	1	0.00
06/09/2017	2050 On 02-November-17			Bond Future	131.92	131.7985	131.9189	131.7985	22,382.00
06/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 02-November-17	144.65	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
06/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12731	13	12731	13	0.00
06/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12741	13	12741	13	0.00
06/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12751	13	12751	13	0.00
06/09/2017	2050 On 01-February-18			Bond Future	132.72	132.5963	132.7195	132.5963	0.00
06/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7521	8	7521	8	0.00
06/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7511	8	7511	8	0.00
06/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7531	8	7531	8	0.00
06/09/2017	2050 On 03-May-18			Bond Future	135.25	135.1243	135.2480	135.1243	0.00
06/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
06/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	382	1	382	1	0.00
06/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	362	0	362	0	0.00
06/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	372	0	372	0	0.00
06/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	AL37 On 02-November-17			Index Future	562.15	561.9790	562.1530	561.9790	0.00
06/09/2017	AL37 On 01-February-18			Index Future	572.50	572.3160	572.4960	572.3160	0.00
06/09/2017	AL37 On 03-May-18			Index Future	583.17	582.9870	583.1650	582.9870	0.00
06/09/2017	AL7T On 02-November-17			Index Future	648.12	647.1330	648.1150	647.1330	0.00
06/09/2017	AL7T On 01-February-18			Index Future	660.04	659.0360	660.0400	659.0360	0.00
06/09/2017	AL7T On 03-May-18			Index Future	672.34	671.3250	672.3410	671.3250	0.00
06/09/2017	ALBI On 02-November-17			Index Future	581.25	580.5090	581.2450	580.5090	791.00
06/09/2017	ALBI On 01-February-18			Index Future	591.94	591.1870	591.9390	591.1870	0.00
06/09/2017	ALBI On 03-May-18			Index Future	602.97	602.2110	602.9710	602.2110	0.00
06/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C030 On 31-January-30			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
06/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2017	EL28 On 02-November-17			Bond Future	127.28	127.2963	127.2770	127.2963	0.00
06/09/2017	EL28 On 02-November-17	133.87	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
06/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6603	7	6603	7	0.00
06/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6613	7	6613	7	0.00
06/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6593	7	6593	7	0.00
06/09/2017	EL28 On 01-February-18			Bond Future	129.66	129.6829	129.6641	129.6829	0.00
06/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2636	3	2636	3	0.00
06/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2646	3	2646	3	0.00
06/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2626	3	2626	3	0.00
06/09/2017	EL28 On 03-May-18			Bond Future	132.13	132.1555	132.1343	132.1555	0.00
06/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	1046	1	1046	1	0.00
06/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	1056	1	1056	1	0.00
06/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	1066	1	1066	1	0.00
06/09/2017	ES33 On 02-November-17			Bond Future	10.72	76.6184	10.7223	76.6184	9,466.00
06/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	323	0	323	0	0.00
06/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	384	1	384	1	0.00
06/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	261	0	261	0	0.00
06/09/2017	ES33 On 01-February-18			Bond Future	10.83	78.0276	10.8259	78.0276	0.00
06/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	982	1	982	1	0.00
06/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1041	1	1041	1	0.00
06/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1100	1	1100	1	0.00
06/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 03-May-18			Bond Future	10.93	75.6907	10.9271	75.6907	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
06/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1598	1	1598	1	0.00
06/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1713	2	1713	2	0.00
06/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1655	2	1655	2	0.00
06/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
06/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
06/09/2017	ES42 On 02-November-17			Bond Future	10.98	79.2513	10.9774	79.2513	7,957.00
06/09/2017	ES42 On 01-February-18			Bond Future	11.08	80.7087	11.0778	80.7087	0.00
06/09/2017	ES42 On 03-May-18			Bond Future	11.18	77.9520	11.1808	77.9520	0.00
06/09/2017	GOVI On 02-November-17			GOVI	580.03	579.3100	580.0330	579.3100	671.00
06/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	75730	7	75730	7	0.00
06/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	75830	7	75830	7	0.00
06/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	75930	7	75930	7	0.00
06/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 01-February-18			GOVI	590.71	589.9660	590.7050	589.9660	0.00
06/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	96750	9	96750	9	0.00
06/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	96650	9	96650	9	0.00
06/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	96850	9	96850	9	0.00
06/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 03-May-18			GOVI	601.71	600.9660	601.7140	600.9660	0.00
06/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	114440	11	114440	11	0.00
06/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	114240	11	114240	11	0.00
06/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	114340	11	114340	11	0.00
06/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
06/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
06/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2017	IGOV On 02-November-17			Index Future	250.02	249.8880	250.0180	249.8880	1,163.00
06/09/2017	IGOV On 01-February-18			Index Future	254.71	254.5730	254.7070	254.5730	0.00
06/09/2017	IGOV On 03-May-18			Index Future	259.56	259.4270	259.5600	259.4270	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
06/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
06/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
06/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7487	99.7525	99.7487	0.00
06/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6080	99.6110	99.6080	0.00
06/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.65	99.6453	99.6483	99.6453	0.00
06/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.70	99.7025	99.7038	99.7025	0.00
06/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7809	99.7843	99.7809	0.00
06/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8853	98.8890	98.8853	0.00
06/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3431	98.3454	98.3431	0.00
06/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.17	98.1664	98.1677	98.1664	0.00
06/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.43	98.4300	98.4300	98.4300	0.00
06/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.71	98.7067	98.7069	98.7067	0.00
06/09/2017	IS02 On 21-June-19			Interest Rate Swap	98.99	98.9887	98.9891	98.9887	0.00
06/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.30	99.2961	99.2967	99.2961	0.00
06/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.06	95.0680	95.0613	95.0680	0.00
06/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.21	94.2205	94.2139	94.2205	0.00
06/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.34	93.3497	93.3426	93.3497	0.00
06/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.46	93.4652	93.4585	93.4652	0.00
06/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.60	95.6099	95.6036	95.6099	51.00
06/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.68	95.6873	95.6811	95.6873	0.00
06/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.84	96.8433	96.8377	96.8433	0.00
06/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.02	99.0220	99.0157	99.0220	0.00
06/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.32	93.3830	93.3239	93.3830	0.00
06/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.30	90.3485	90.2962	90.3485	0.00
06/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.02	89.0727	89.0247	89.0727	0.00
06/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.20	91.2440	91.1970	91.2440	0.00
06/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.00	95.0477	94.9950	95.0477	0.00
06/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.52	93.5848	93.5217	93.5848	0.00
06/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.60	95.6702	95.5962	95.6702	0.00
06/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.34	99.4233	99.3426	99.4233	0.00
06/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
06/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
06/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
06/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
06/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
06/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
06/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
06/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
06/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
06/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
06/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
06/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
06/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
06/09/2017	R023 On 02-November-17			Bond Future	7.73	101.4822	7.7339	101.4822	57,230.00
06/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3485	3	3485	3	0.00
06/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3566	4	3566	4	0.00
06/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3526	3	3526	3	0.00
06/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	14	0	14	0	0.00
06/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	13	0	13	0	0.00
06/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	14	0	14	0	0.00
06/09/2017	R023 On 01-February-18			Bond Future	7.76	103.3487	7.7551	103.3487	0.00
06/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2651	3	2651	3	0.00
06/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2683	3	2683	3	0.00
06/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2619	3	2619	3	0.00
06/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	364	0	364	0	0.00
06/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	356	0	356	0	0.00
06/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	348	0	348	0	0.00
06/09/2017	R023 On 03-May-18			Bond Future	7.77	101.3455	7.7662	101.3455	0.00
06/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2633	3	2633	3	0.00
06/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2689	3	2689	3	0.00
06/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2661	3	2661	3	0.00
06/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	644	1	644	1	0.00
06/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	655	1	655	1	0.00
06/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	666	1	666	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
06/09/2017	R035 On 02-November-17			Bond Future	9.52	96.0516	9.5187	96.0516	22,715.00
06/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	652	0	652	0	0.00
06/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	572	0	572	0	0.00
06/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	732	1	732	1	0.00
06/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 01-February-18			Bond Future	9.58	97.8182	9.5820	97.8182	0.00
06/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1166	1	1166	1	0.00
06/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1322	1	1322	1	0.00
06/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1244	1	1244	1	0.00
06/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 03-May-18			Bond Future	9.64	95.1414	9.6406	95.1414	0.00
06/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2004	2	2004	2	0.00
06/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2080	2	2080	2	0.00
06/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1928	2	1928	2	0.00
06/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R186 On 02-November-17			Bond Future	8.45	116.6329	8.4510	116.6329	168,248.00
06/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2613	2	2613	2	0.00
06/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3270	3	3270	3	0.00
06/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3376	3	3376	3	0.00
06/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3921	4	3921	4	0.00
06/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3323	3	3323	3	0.00
06/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	404	0	404	0	0.00
06/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	270	0	270	0	5,000.00
06/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	378	0	378	0	0.00
06/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	606	1	606	1	3,750.00
06/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	391	0	391	0	0.00
06/09/2017	R186 On 01-February-18			Bond Future	8.49	113.4780	8.4932	113.4780	198.00
06/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2081	2	2081	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	419	0	419	0	1,460.00
06/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4158	4	4158	4	0.00
06/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5405	5	5405	5	0.00
06/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3968	4	3968	4	0.00
06/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4063	4	4063	4	0.00
06/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3035	3	3035	3	0.00
06/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4015	4	4015	4	0.00
06/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	859	1	859	1	6,200.00
06/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	527	1	527	1	820.00
06/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	926	1	926	1	0.00
06/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1347	1	1347	1	820.00
06/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	909	1	909	1	0.00
06/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	892	1	892	1	0.00
06/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2036	2	2036	2	0.00
06/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5498	6	5498	6	0.00
06/09/2017	R186 On 03-May-18			Bond Future	8.53	115.5934	8.5348	115.5934	0.00
06/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4197	4	4197	4	0.00
06/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4155	4	4155	4	0.00
06/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4114	4	4114	4	0.00
06/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1696	2	1696	2	0.00
06/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1718	2	1718	2	0.00
06/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1675	2	1675	2	0.00
06/09/2017	R197 On 02-November-17			Bond Future	301.36	300.7871	301.3633	300.7871	2,350.00
06/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3797	4	3797	4	0.00
06/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3787	4	3787	4	0.00
06/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3807	4	3807	4	0.00
06/09/2017	R197 On 01-February-18			Bond Future	300.04	299.4526	300.0413	299.4526	0.00
06/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1619	2	1619	2	0.00

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06/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1629	2	1629	2	0.00
06/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1639	2	1639	2	0.00
06/09/2017	R197 On 03-May-18			Bond Future	305.76	305.1619	305.7573	305.1619	0.00
06/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1317	1	1317	1	0.00
06/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1297	1	1297	1	0.00
06/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1307	1	1307	1	0.00
06/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 02-November-17			Bond Future	240.57	240.6141	240.5655	240.6141	28,647.00
06/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13335	13	13335	13	0.00
06/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13345	13	13345	13	0.00
06/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13325	13	13325	13	0.00
06/09/2017	R202 On 01-February-18			Bond Future	241.37	241.4209	241.3729	241.4209	0.00
06/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7697	8	7697	8	0.00
06/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7687	8	7687	8	0.00
06/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7707	8	7707	8	0.00
06/09/2017	R202 On 03-May-18			Bond Future	245.97	246.0240	245.9713	246.0240	0.00
06/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1519	1	1519	1	0.00
06/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1499	1	1499	1	0.00
06/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1509	1	1509	1	0.00
06/09/2017	R204 On 02-November-17			Bond Future	6.76	104.3268	6.7618	104.3268	46,398.00
06/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	1053	1	1053	1	0.00
06/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	1063	1	1063	1	0.00
06/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	1042	1	1042	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
06/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R204 On 01-February-18			Bond Future	6.56	102.2075	6.5579	102.2075	0.00
06/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	599	1	599	1	0.00
06/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	615	1	615	1	0.00
06/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	607	1	607	1	0.00
06/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	18	0	18	0	0.00
06/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	17	0	17	0	0.00
06/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	18	0	18	0	0.00
06/09/2017	R204 On 03-May-18			Bond Future	6.16	104.1129	6.1582	104.1129	0.00
06/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	581	1	581	1	0.00
06/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	586	1	586	1	0.00
06/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	575	1	575	1	0.00
06/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	18	0	18	0	0.00
06/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	17	0	17	0	0.00
06/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	17	0	17	0	0.00
06/09/2017	R207 On 02-November-17			Bond Future	7.07	102.5856	7.0674	102.5856	41,067.00
06/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1903	2	1903	2	0.00
06/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1942	2	1942	2	0.00
06/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1923	2	1923	2	0.00
06/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R207 On 01-February-18			Bond Future	7.01	100.8313	7.0101	100.8313	0.00
06/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1119	1	1119	1	0.00
06/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1150	1	1150	1	0.00
06/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1134	1	1134	1	0.00
06/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	70	0	70	0	0.00
06/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	66	0	66	0	0.00
06/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	68	0	68	0	0.00
06/09/2017	R207 On 03-May-18			Bond Future	6.94	102.7109	6.9356	102.7109	0.00
06/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1127	1	1127	1	0.00
06/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1114	1	1114	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
06/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1101	1	1101	1	0.00
06/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	122	0	122	0	0.00
06/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	124	0	124	0	0.00
06/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	119	0	119	0	0.00
06/09/2017	R208 On 02-November-17			Bond Future	7.29	99.0498	7.2903	99.0498	32,186.00
06/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2625	3	2625	3	0.00
06/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2597	3	2597	3	0.00
06/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2569	3	2569	3	0.00
06/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
06/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
06/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
06/09/2017	R208 On 01-February-18			Bond Future	7.28	100.8715	7.2781	100.8715	0.00
06/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1685	2	1685	2	0.00
06/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1708	2	1708	2	0.00
06/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1663	2	1663	2	0.00
06/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	163	0	163	0	0.00
06/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	158	0	158	0	0.00
06/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	154	0	154	0	0.00
06/09/2017	R208 On 03-May-18			Bond Future	7.25	99.3507	7.2531	99.3507	0.00
06/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1599	2	1599	2	0.00
06/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1638	2	1638	2	0.00
06/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1618	2	1618	2	0.00
06/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	279	0	279	0	0.00
06/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	285	0	285	0	0.00
06/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	291	0	291	0	0.00
06/09/2017	R209 On 02-November-17			Bond Future	9.49	72.5601	9.4888	72.5601	116,083.00
06/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1613	2	1613	2	0.00
06/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3735	4	3735	4	0.00
06/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1684	2	1684	2	0.00
06/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2530	2	2530	2	0.00
06/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1649	2	1649	2	0.00
06/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1832	2	1832	2	0.00
06/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1025	1	1025	1	1,350.00
06/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	376	0	376	0	2,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7023	7	7023	7	0.00
06/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	16	0	16	0	2,800.00
06/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3135	3	3135	3	0.00
06/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1370	1	1370	1	0.00
06/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	793	1	793	1	6,500.00
06/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1218	1	1218	1	1,350.00
06/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2112	2	2112	2	0.00
06/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8782	9	8782	9	0.00
06/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	558	1	558	1	1,350.00
06/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1402	1	1402	1	0.00
06/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3801	4	3801	4	0.00
06/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	52	0	52	0	1,300.00
06/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	394	0	394	0	1,138.00
06/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1339	1	1339	1	0.00
06/09/2017	R209 On 01-February-18			Bond Future	9.54	73.8946	9.5433	73.8946	0.00
06/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2944	3	2944	3	0.00
06/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4590	5	4590	5	0.00
06/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3021	3	3021	3	0.00
06/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2982	3	2982	3	0.00
06/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4142	4	4142	4	0.00
06/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1176	1	1176	1	7,500.00
06/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1000	1	1000	1	3,000.00
06/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1813	2	1813	2	0.00
06/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1840	2	1840	2	0.00
06/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1786	2	1786	2	0.00
06/09/2017	R209 On 03-May-18			Bond Future	9.60	72.1228	9.5968	72.1228	0.00
06/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4030	4	4030	4	0.00
06/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4068	4	4068	4	0.00
06/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3992	4	3992	4	0.00
06/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2406	2	2406	2	0.00
06/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2354	2	2354	2	0.00
06/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2380	2	2380	2	0.00
06/09/2017	R210 On 02-November-17			Bond Future	185.08	185.1202	185.0817	185.1202	2,179.00
06/09/2017	R210 On 02-November-17	192.07	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
06/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6988	7	6988	7	0.00
06/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	7008	7	7008	7	0.00
06/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6998	7	6998	7	0.00
06/09/2017	R210 On 01-February-18			Bond Future	188.55	188.5910	188.5528	188.5910	0.00
06/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3827	4	3827	4	0.00
06/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3817	4	3817	4	0.00
06/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3807	4	3807	4	0.00
06/09/2017	R210 On 03-May-18			Bond Future	189.72	189.7640	189.7222	189.7640	0.00
06/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1728	2	1728	2	0.00
06/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1718	2	1718	2	0.00
06/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1738	2	1738	2	0.00
06/09/2017	R212 On 02-November-17			Bond Future	151.13	151.0985	151.1277	151.0985	4,057.00
06/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1282	1	1282	1	0.00
06/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1292	1	1292	1	0.00
06/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1272	1	1272	1	0.00
06/09/2017	R212 On 01-February-18			Bond Future	151.92	151.8932	151.9238	151.8932	0.00
06/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2766	3	2766	3	0.00
06/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2776	3	2776	3	0.00
06/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2786	3	2786	3	0.00
06/09/2017	R212 On 03-May-18			Bond Future	154.82	154.7892	154.8180	154.7892	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
06/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	538	1	538	1	0.00
06/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	518	0	518	0	0.00
06/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	528	0	528	0	0.00
06/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
06/09/2017	R213 On 02-November-17			Bond Future	9.14	84.8663	9.1388	84.8663	63,283.00
06/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2252	2	2252	2	0.00
06/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2295	2	2295	2	0.00
06/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2208	2	2208	2	0.00
06/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	868	1	868	1	0.00
06/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	845	1	845	1	0.00
06/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	823	1	823	1	0.00
06/09/2017	R213 On 01-February-18			Bond Future	9.19	86.4272	9.1939	86.4272	0.00
06/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3096	3	3096	3	0.00
06/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3056	3	3056	3	0.00
06/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3017	3	3017	3	0.00
06/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1573	2	1573	2	0.00
06/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1598	2	1598	2	0.00
06/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1548	2	1548	2	0.00
06/09/2017	R213 On 03-May-18			Bond Future	9.24	84.4889	9.2442	84.4889	0.00
06/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4104	4	4104	4	0.00
06/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4143	4	4143	4	0.00
06/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4183	4	4183	4	0.00
06/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2021	2	2021	2	0.00
06/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2069	2	2069	2	0.00
06/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2045	2	2045	2	0.00
06/09/2017	R214 On 02-November-17			Bond Future	9.65	72.0649	9.6505	72.0649	44,034.00
06/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1367	1	1367	1	0.00
06/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1431	1	1431	1	0.00
06/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1399	1	1399	1	0.00
06/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1825	2	1825	2	0.00
06/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1864	2	1864	2	0.00
06/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1787	2	1787	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
06/09/2017	R214 On 01-February-18			Bond Future	9.71	73.3903	9.7082	73.3903	0.00
06/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2860	3	2860	3	0.00
06/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2936	3	2936	3	0.00
06/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2898	3	2898	3	0.00
06/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2061	2	2061	2	0.00
06/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2031	2	2031	2	0.00
06/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2091	2	2091	2	0.00
06/09/2017	R214 On 03-May-18			Bond Future	9.76	71.4625	9.7616	71.4625	0.00
06/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4071	4	4071	4	0.00
06/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4110	4	4110	4	0.00
06/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4033	4	4033	4	0.00
06/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2623	3	2623	3	0.00
06/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2595	3	2595	3	0.00
06/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2568	3	2568	3	0.00
06/09/2017	R248 On 02-November-17			Bond Future	9.74	91.9427	9.7370	91.9427	81,182.00
06/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1755	2	1755	2	0.00
06/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1715	2	1715	2	0.00
06/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1676	2	1676	2	0.00
06/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2545	3	2545	3	0.00
06/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2444	2	2444	2	0.00
06/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2494	3	2494	3	0.00
06/09/2017	R248 On 01-February-18			Bond Future	9.80	93.6338	9.7974	93.6338	170.00
06/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3678	4	3678	4	0.00
06/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3773	4	3773	4	0.00
06/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3725	4	3725	4	0.00
06/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2872	3	2872	3	0.00
06/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2794	3	2794	3	0.00
06/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2833	3	2833	3	0.00
06/09/2017	R248 On 03-May-18			Bond Future	9.85	90.9424	9.8534	90.9424	0.00
06/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5309	5	5309	5	0.00
06/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5261	5	5261	5	0.00
06/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5213	5	5213	5	0.00
06/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3498	3	3498	3	0.00
06/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3534	4	3534	4	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
06/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3462	3	3462	3	0.00

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