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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/08/2017 TO: 07/08/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	2025 On 03-August-17			Bond Future	127.49	127.4913	127.4913	127.4913	0.00
07/08/2017	2025 On 02-November-17			Bond Future	130.11	129.8499	130.1125	129.8499	2,291.00
07/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	2857	3	3	3	0.00
07/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	2867	3	3	3	0.00
07/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	2847	3	3	3	0.00
07/08/2017	2025 On 01-February-18			Bond Future	131.19	130.9222	131.1895	130.9222	0.00
07/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2711	3	3	3	0.00
07/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2691	3	3	3	0.00
07/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2701	3	3	3	0.00
07/08/2017	2025 On 03-May-18			Bond Future	133.72	133.4495	133.7191	133.4495	0.00
07/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	499	0	0	0	0.00
07/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	509	0	1	0	0.00
07/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	519	0	1	0	0.00
07/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	2029 On 02-November-17			Bond Future	100.27	100.2725	100.2684	100.2725	1,370.00
07/08/2017	2029 On 01-February-18			Bond Future	102.14	102.1446	102.1401	102.1446	0.00
07/08/2017	2029 On 03-May-18			Bond Future	103.08	103.0884	103.0816	103.0884	0.00
07/08/2017	2030 On 03-August-17			Bond Future	9.15	91.7174	91.7174	91.7174	0.00
07/08/2017	2030 On 02-November-17			Bond Future	9.15	93.2283	93.7963	93.2283	54,416.00
07/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1316	1	1	1	0.00
07/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1383	1	1	1	0.00
07/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1450	1	1	1	0.00
07/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 01-February-18			Bond Future	9.20	90.9332	91.5113	90.9332	0.00
07/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1189	1	1	1	0.00
07/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1255	1	1	1	0.00
07/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1123	1	1	1	0.00
07/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 03-May-18			Bond Future	9.26	92.6466	93.2340	92.6466	0.00
07/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1523	1	2	1	0.00
07/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1653	1	2	1	0.00
07/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1588	1	2	1	0.00
07/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2032 On 03-August-17			Bond Future	9.37	94.0844	94.0844	94.0844	0.00
07/08/2017	2032 On 02-November-17			Bond Future	9.38	91.4345	92.0406	91.4345	32,123.00
07/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2377	2	2	2	0.00
07/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2418	2	2	2	0.00
07/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2459	2	2	2	0.00
07/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1565	2	2	2	0.00
07/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1627	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1596	2	2	2	0.00
07/08/2017	2032 On 01-February-18			Bond Future	9.44	93.1110	93.7280	93.1110	0.00
07/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2309	2	2	2	7,800.00
07/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3291	3	3	3	0.00
07/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1996	2	2	2	7,500.00
07/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3252	3	3	3	0.00
07/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3212	3	3	3	0.00
07/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2650	2	3	2	6,800.00
07/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2381	3	2	3	0.00
07/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3740	4	4	4	0.00
07/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2413	3	2	3	0.00
07/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2928	3	3	3	0.00
07/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2350	3	2	3	0.00
07/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3316	4	3	4	0.00
07/08/2017	2032 On 03-May-18			Bond Future	9.50	90.7080	91.3349	90.7080	0.00
07/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4257	4	4	4	0.00
07/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4298	4	4	4	0.00
07/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4338	4	4	4	0.00
07/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2765	3	3	3	0.00
07/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2823	3	3	3	0.00
07/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2794	3	3	3	0.00
07/08/2017	2033 On 03-August-17			Bond Future	104.02	104.0172	104.0172	104.0172	0.00
07/08/2017	2033 On 02-November-17			Bond Future	104.87	104.8697	104.8654	104.8697	5,174.00
07/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5215	5	5	5	0.00
07/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5205	5	5	5	0.00
07/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5225	5	5	5	0.00
07/08/2017	2033 On 01-February-18			Bond Future	106.82	106.8276	106.8230	106.8276	0.00
07/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00

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07/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2827	3	3	3	0.00
07/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2837	3	3	3	0.00
07/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2817	3	3	3	0.00
07/08/2017	2033 On 03-May-18			Bond Future	107.78	107.7912	107.7841	107.7912	0.00
07/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	84	0	0	0	0.00
07/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	74	0	0	0	0.00
07/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	94	0	0	0	0.00
07/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2037 On 03-August-17			Bond Future	9.71	89.6848	89.6848	89.6848	0.00
07/08/2017	2037 On 02-November-17			Bond Future	9.73	91.0136	91.6668	91.0136	63,443.00
07/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1998	2	2	2	0.00
07/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	2035	2	2	2	0.00
07/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1961	2	2	2	0.00
07/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2585	3	3	3	0.00
07/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2542	3	3	3	0.00
07/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2499	3	2	3	0.00
07/08/2017	2037 On 01-February-18			Bond Future	9.79	88.4275	89.0925	88.4275	160.00
07/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3339	3	3	3	0.00
07/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3257	3	3	3	0.00
07/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3298	3	3	3	0.00
07/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3117	3	3	3	0.00
07/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3042	3	3	3	0.00
07/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3079	3	3	3	0.00
07/08/2017	2037 On 03-May-18			Bond Future	9.86	90.0938	90.7696	90.0938	0.00
07/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4433	4	4	4	0.00
07/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4516	4	5	4	0.00
07/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4474	4	4	4	0.00
07/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3520	4	4	4	0.00
07/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3554	4	4	4	0.00
07/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3486	4	3	4	0.00

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07/08/2017	2038 On 03-August-17			Bond Future	127.83	127.8314	127.8314	127.8314	0.00
07/08/2017	2038 On 02-November-17			Bond Future	130.83	130.1958	130.8257	130.1958	19,558.00
07/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5984	7	6	7	0.00
07/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5994	7	6	7	0.00
07/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5974	7	6	7	0.00
07/08/2017	2038 On 01-February-18			Bond Future	131.75	131.1056	131.7471	131.1056	0.00
07/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5183	6	5	6	0.00
07/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5203	6	5	6	0.00
07/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5193	6	5	6	0.00
07/08/2017	2038 On 03-May-18			Bond Future	134.29	133.6366	134.2874	133.6366	0.00
07/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2017	1	2	1	0.00
07/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1997	1	2	1	0.00
07/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2007	1	2	1	0.00
07/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2040 On 03-August-17			Bond Future	9.87	92.4294	92.4294	92.4294	0.00
07/08/2017	2040 On 02-November-17			Bond Future	9.88	93.8767	94.5245	93.8767	15,669.00
07/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1622	1	2	1	0.00
07/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1589	1	2	1	0.00
07/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1654	1	2	1	0.00
07/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3552	4	4	4	0.00
07/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3499	4	3	4	0.00
07/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3445	4	3	4	0.00
07/08/2017	2040 On 01-February-18			Bond Future	9.95	91.0928	91.7523	91.0928	0.00
07/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3126	3	3	3	0.00
07/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3205	3	3	3	0.00

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07/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3166	3	3	3	0.00
07/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3721	4	4	4	0.00
07/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3678	4	4	4	0.00
07/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3765	4	4	4	0.00
07/08/2017	2040 On 03-May-18			Bond Future	10.01	92.8093	93.4794	92.8093	0.00
07/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4514	4	5	4	0.00
07/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4557	4	5	4	0.00
07/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4471	4	4	4	0.00
07/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4088	4	4	4	0.00
07/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4049	4	4	4	0.00
07/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4011	4	4	4	0.00
07/08/2017	2044 On 03-August-17			Bond Future	9.89	89.5537	89.5537	89.5537	0.00
07/08/2017	2044 On 02-November-17			Bond Future	9.90	90.9459	91.5993	90.9459	20,734.00
07/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1577	1	2	1	0.00
07/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1642	1	2	1	0.00
07/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1609	1	2	1	0.00
07/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3623	4	4	4	0.00
07/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3568	4	4	4	0.00
07/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3679	4	4	4	0.00
07/08/2017	2044 On 01-February-18			Bond Future	9.97	88.2334	88.8986	88.2334	0.00
07/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3175	3	3	3	0.00
07/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3214	3	3	3	0.00
07/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3254	3	3	3	0.00
07/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3740	4	4	4	0.00
07/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3829	4	4	4	0.00
07/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3784	4	4	4	0.00
07/08/2017	2044 On 03-May-18			Bond Future	10.03	89.8959	90.5721	89.8959	0.00
07/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4681	4	5	4	0.00
07/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4637	4	5	4	0.00
07/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4594	4	5	4	0.00
07/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4076	4	4	4	0.00
07/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4114	4	4	4	0.00
07/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4037	4	4	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
07/08/2017	2046 On 03-August-17			Bond Future	125.13	125.1335	125.1335	125.1335	0.00
07/08/2017	2046 On 02-November-17			Bond Future	125.74	125.7465	125.7412	125.7465	21,292.00
07/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10559	11	11	11	0.00
07/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10579	11	11	11	0.00
07/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10569	11	11	11	0.00
07/08/2017	2046 On 01-February-18			Bond Future	128.09	128.0940	128.0883	128.0940	0.00
07/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4812	5	5	5	0.00
07/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4822	5	5	5	0.00
07/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4832	5	5	5	0.00
07/08/2017	2046 On 03-May-18			Bond Future	128.94	128.9514	128.9429	128.9514	0.00
07/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	1013	1	1	1	0.00
07/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	993	1	1	1	0.00
07/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	1003	1	1	1	0.00
07/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 03-August-17			Bond Future	131.78	131.7794	131.7794	131.7794	0.00
07/08/2017	2050 On 02-November-17			Bond Future	135.58	134.6707	135.5775	134.6707	21,927.00
07/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	9073	10	9	10	0.00
07/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	9083	10	9	10	0.00
07/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	9093	10	9	10	0.00
07/08/2017	2050 On 01-February-18			Bond Future	136.42	135.4938	136.4170	135.4938	0.00
07/08/2017	2050 On 01-February-18	140.25	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
07/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	3823	5	4	5	0.00
07/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	3813	5	4	5	0.00
07/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	3833	5	4	5	0.00
07/08/2017	2050 On 03-May-18			Bond Future	139.05	138.1094	139.0475	138.1094	0.00
07/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	3438	2	3	2	0.00
07/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	3428	2	3	2	0.00
07/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	3418	2	3	2	0.00
07/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
07/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
07/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	AL37 On 02-November-17			Index Future	557.96	556.2190	557.9590	556.2190	0.00
07/08/2017	AL37 On 01-February-18			Index Future	568.19	566.4180	568.1910	566.4180	0.00
07/08/2017	AL37 On 03-May-18			Index Future	578.89	577.0910	578.8870	577.0910	0.00
07/08/2017	AL7T On 02-November-17			Index Future	642.33	639.1750	642.3280	639.1750	0.00
07/08/2017	AL7T On 01-February-18			Index Future	654.11	650.8960	654.1070	650.8960	0.00
07/08/2017	AL7T On 03-May-18			Index Future	666.42	663.1600	666.4200	663.1600	0.00
07/08/2017	ALBI On 02-November-17			Index Future	575.88	572.6970	575.8800	572.6970	615.00
07/08/2017	ALBI On 01-February-18			Index Future	586.44	583.1990	586.4400	583.1990	0.00
07/08/2017	ALBI On 03-May-18			Index Future	597.48	594.1880	597.4800	594.1880	0.00
07/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2017	EL28 On 03-August-17			Bond Future	127.02	127.0169	127.0169	127.0169	0.00
07/08/2017	EL28 On 02-November-17			Bond Future	127.98	127.6278	127.9819	127.6278	0.00
07/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5898	6	6	6	0.00
07/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5908	6	6	6	0.00
07/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5888	6	6	6	0.00
07/08/2017	EL28 On 01-February-18			Bond Future	130.37	130.0104	130.3708	130.0104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1929	2	2	2	0.00
07/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1939	2	2	2	0.00
07/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1919	2	2	2	0.00
07/08/2017	EL28 On 03-May-18			Bond Future	132.88	132.5201	132.8847	132.5201	0.00
07/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
07/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	295	1	0	1	0.00
07/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	305	1	0	1	0.00
07/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	315	1	0	1	0.00
07/08/2017	ES33 On 03-August-17			Bond Future	10.81	77.9898	77.9898	77.9898	0.00
07/08/2017	ES33 On 02-November-17			Bond Future	10.86	75.4239	75.8967	75.4239	9,466.00
07/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1189	2	1	2	0.00
07/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1251	2	1	2	0.00
07/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1127	2	1	2	0.00
07/08/2017	ES33 On 01-February-18			Bond Future	10.97	76.8069	77.2882	76.8069	0.00
07/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	95	0	0	0	0.00
07/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	154	0	0	0	0.00
07/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	213	0	0	0	0.00
07/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 03-May-18			Bond Future	11.08	74.4622	74.9512	74.4622	0.00
07/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	708	0	1	0	0.00
07/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	823	0	1	0	0.00
07/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	766	0	1	0	0.00
07/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
07/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
07/08/2017	ES42 On 03-August-17			Bond Future	11.08	80.7458	80.7458	80.7458	0.00
07/08/2017	ES42 On 02-November-17			Bond Future	11.14	77.8048	78.2994	77.8048	7,957.00
07/08/2017	ES42 On 01-February-18			Bond Future	11.24	79.2311	79.7346	79.2311	0.00
07/08/2017	ES42 On 03-May-18			Bond Future	11.35	76.4626	76.9741	76.4626	0.00
07/08/2017	GOVI On 02-November-17			GOVI	574.73	571.5290	574.7260	571.5290	583.00
07/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	22660	0	2	0	0.00
07/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	22760	0	2	0	0.00
07/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	22860	0	2	0	0.00
07/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	1	0	1	0.00
07/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	1	0	1	0.00
07/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	1	0	1	0.00
07/08/2017	GOVI On 01-February-18			GOVI	585.27	582.0090	585.2650	582.0090	0.00
07/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	42350	1	4	1	0.00
07/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	42250	1	4	1	0.00
07/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	42450	1	4	1	0.00
07/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
07/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
07/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
07/08/2017	GOVI On 03-May-18			GOVI	596.28	592.9750	596.2830	592.9750	0.00
07/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	60130	3	6	3	0.00
07/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	59930	3	6	3	0.00
07/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	60030	3	6	3	0.00
07/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
07/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
07/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
07/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2017	IGOV On 02-November-17			Index Future	252.12	251.6300	252.1220	251.6300	1,161.00
07/08/2017	IGOV On 01-February-18			Index Future	256.83	256.3280	256.8290	256.3280	0.00
07/08/2017	IGOV On 03-May-18			Index Future	261.78	261.2760	261.7800	261.2760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
07/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
07/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7689	99.7602	99.7689	0.00
07/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6505	99.6304	99.6505	0.00
07/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.7196	99.7004	99.7196	0.00
07/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.79	99.8147	99.7860	99.8147	0.00
07/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.8003	99.7883	99.8003	0.00
07/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9283	98.9126	98.9283	0.00
07/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.4149	98.3879	98.4149	0.00
07/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.25	98.2800	98.2523	98.2800	0.00
07/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.54	98.5800	98.5400	98.5800	0.00
07/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.85	98.9039	98.8482	98.9039	0.00
07/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.16	99.2323	99.1639	99.2323	0.00
07/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.50	99.5870	99.5049	99.5870	0.00
07/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.42	95.5849	95.4208	95.5849	0.00
07/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.60	94.7848	94.6017	94.7848	0.00
07/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.75	93.9586	93.7520	93.9586	0.00
07/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.89	94.1087	93.8858	94.1087	0.00
07/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.04	96.2754	96.0405	96.2754	51.00
07/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.13	96.3800	96.1323	96.3800	0.00
07/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.30	97.5568	97.2993	97.5568	0.00
07/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.49	99.7549	99.4889	99.7549	0.00
07/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.10	94.5345	94.0976	94.5345	0.00
07/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.10	91.5555	91.1044	91.5555	0.00
07/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.86	90.3204	89.8556	90.3204	0.00
07/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.04	92.4991	92.0366	92.4991	0.00
07/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.84	96.2912	95.8399	96.2912	0.00
07/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.40	94.8532	94.4004	94.8532	0.00
07/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.49	96.9303	96.4864	96.9303	0.00
07/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.23	100.6641	100.2266	100.6641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
07/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
07/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
07/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
07/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
07/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
07/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
07/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
07/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	0.00
07/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3000	93.3000	93.3000	0.00
07/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
07/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.1700	93.1700	93.1700	0.00
07/08/2017	R023 On 03-August-17			Bond Future	7.96	102.4531	102.4531	102.4531	0.00
07/08/2017	R023 On 02-November-17			Bond Future	7.93	100.3133	100.6728	100.3133	53,785.00
07/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2768	2	3	2	0.00
07/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2804	3	3	3	0.00
07/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2841	3	3	3	0.00
07/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	127	0	0	0	0.00
07/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	122	0	0	0	0.00
07/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	132	0	0	0	0.00
07/08/2017	R023 On 01-February-18			Bond Future	7.96	102.1528	102.5187	102.1528	0.00
07/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2141	2	2	2	0.00
07/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2169	2	2	2	0.00
07/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2114	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	715	1	1	1	0.00
07/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	702	1	1	1	0.00
07/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	690	1	1	1	0.00
07/08/2017	R023 On 03-May-18			Bond Future	7.98	100.1473	100.5182	100.1473	0.00
07/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2170	2	2	2	0.00
07/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2219	2	2	2	0.00
07/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2194	2	2	2	0.00
07/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1028	1	1	1	0.00
07/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1042	1	1	1	0.00
07/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1056	1	1	1	0.00
07/08/2017	R035 On 03-August-17			Bond Future	9.63	97.5342	97.5342	97.5342	0.00
07/08/2017	R035 On 02-November-17			Bond Future	9.65	94.5888	95.2044	94.5888	12,213.00
07/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	456	1	0	1	0.00
07/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	376	1	0	1	0.00
07/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	296	1	0	1	0.00
07/08/2017	R035 On 01-February-18			Bond Future	9.72	96.3233	96.9500	96.3233	0.00
07/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	113	0	0	0	0.00
07/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	269	0	0	0	0.00
07/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	191	0	0	0	0.00
07/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	1	0	1	0.00
07/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R035 On 03-May-18			Bond Future	9.78	93.6373	94.2742	93.6373	0.00
07/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	949	0	1	0	0.00
07/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1025	0	1	0	0.00
07/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	873	0	1	0	0.00
07/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
07/08/2017	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
07/08/2017	R186 On 03-August-17			Bond Future	8.61	113.3423	113.3423	113.3423	0.00
07/08/2017	R186 On 02-November-17			Bond Future	8.61	115.2151	115.7757	115.2151	164,900.00
07/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2168	2	2	2	0.00
07/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2719	2	3	2	0.00
07/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2809	2	3	2	0.00
07/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3278	3	3	3	0.00
07/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2764	2	3	2	0.00
07/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	894	1	1	1	0.00
07/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	668	1	1	1	5,000.00
07/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	853	1	1	1	0.00
07/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1201	1	1	1	2,500.00
07/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	873	1	1	1	0.00
07/08/2017	R186 On 01-February-18			Bond Future	8.66	112.0279	112.5985	112.0279	198.00
07/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1834	2	2	2	1,460.00
07/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	407	0	0	0	1,460.00
07/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3633	3	4	3	0.00
07/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4753	4	5	4	0.00
07/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3465	3	3	3	0.00
07/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3549	3	4	3	0.00
07/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2647	2	3	2	0.00
07/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3507	3	4	3	0.00
07/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1402	2	1	2	6,200.00
07/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	942	1	1	1	820.00
07/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1490	2	1	2	0.00
07/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2027	2	2	2	820.00
07/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1467	2	1	2	0.00
07/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1445	2	1	2	0.00
07/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2856	3	3	3	0.00
07/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6553	7	7	7	0.00
07/08/2017	R186 On 03-May-18			Bond Future	8.70	114.1388	114.7181	114.1388	0.00
07/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3672	3	4	3	0.00
07/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3634	3	4	3	0.00
07/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3597	3	4	3	0.00
07/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2241	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2267	3	2	3	0.00
07/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2216	2	2	2	0.00
07/08/2017	R197 On 03-August-17			Bond Future	295.13	295.1268	295.1268	295.1268	0.00
07/08/2017	R197 On 02-November-17			Bond Future	301.06	300.5862	301.0606	300.5862	2,350.00
07/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4099	5	4	5	0.00
07/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4089	5	4	5	0.00
07/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4109	5	4	5	0.00
07/08/2017	R197 On 01-February-18			Bond Future	299.63	299.1493	299.6319	299.1493	0.00
07/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	2028	3	2	3	0.00
07/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	2038	3	2	3	0.00
07/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	2048	3	2	3	0.00
07/08/2017	R197 On 03-May-18			Bond Future	305.41	304.9244	305.4097	304.9244	0.00
07/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	970	0	1	0	0.00
07/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	950	0	1	0	0.00
07/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	960	0	1	0	0.00
07/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 03-August-17			Bond Future	237.17	237.1678	237.1678	237.1678	0.00
07/08/2017	R202 On 02-November-17			Bond Future	242.46	242.4733	242.4631	242.4733	28,504.00
07/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11437	11	11	11	0.00
07/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11447	11	11	11	0.00
07/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11427	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R202 On 01-February-18			Bond Future	243.25	243.2562	243.2457	243.2562	0.00
07/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5824	6	6	6	0.00
07/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5814	6	6	6	0.00
07/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5834	6	6	6	0.00
07/08/2017	R202 On 03-May-18			Bond Future	247.94	247.9521	247.9359	247.9521	0.00
07/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	466	0	0	0	0.00
07/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	456	0	0	0	0.00
07/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	446	0	0	0	0.00
07/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R203 On 03-August-17			Bond Future	7.00	103.3717	103.3717	103.3717	0.00
07/08/2017	R204 On 03-August-17			Bond Future	7.11	102.1838	102.1838	102.1838	0.00
07/08/2017	R204 On 02-November-17			Bond Future	7.01	104.0259	104.0773	104.0259	44,643.00
07/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	790	1	1	1	0.00
07/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	800	1	1	1	0.00
07/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	779	1	1	1	0.00
07/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R204 On 01-February-18			Bond Future	6.88	101.8954	101.9475	101.8954	0.00
07/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	386	0	0	0	0.00
07/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	398	0	0	0	0.00
07/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	392	0	0	0	0.00
07/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	78	0	0	0	0.00
07/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	76	0	0	0	0.00
07/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	80	0	0	0	0.00
07/08/2017	R204 On 03-May-18			Bond Future	6.59	103.8153	103.8666	103.8153	0.00
07/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	371	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	376	0	0	0	0.00
07/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	366	0	0	0	0.00
07/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	69	0	0	0	0.00
07/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	68	0	0	0	0.00
07/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	66	0	0	0	0.00
07/08/2017	R207 On 03-August-17			Bond Future	7.38	100.1805	100.1805	100.1805	0.00
07/08/2017	R207 On 02-November-17			Bond Future	7.31	101.9467	102.1241	101.9467	40,855.00
07/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1421	1	1	1	0.00
07/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1459	1	1	1	0.00
07/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1440	1	1	1	0.00
07/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	9	0	0	0	0.00
07/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	8	0	0	0	0.00
07/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	8	0	0	0	0.00
07/08/2017	R207 On 01-February-18			Bond Future	7.29	100.1751	100.3555	100.1751	0.00
07/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	764	1	1	1	0.00
07/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	789	1	1	1	0.00
07/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	776	1	1	1	0.00
07/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	221	0	0	0	0.00
07/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	212	0	0	0	0.00
07/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	216	0	0	0	0.00
07/08/2017	R207 On 03-May-18			Bond Future	7.25	102.0626	102.2447	102.0626	0.00
07/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	804	1	1	1	0.00
07/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	793	1	1	1	0.00
07/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	782	1	1	1	0.00
07/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	297	0	0	0	0.00
07/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	302	0	0	0	0.00
07/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	292	0	0	0	0.00
07/08/2017	R208 On 03-August-17			Bond Future	7.54	99.9228	99.9228	99.9228	0.00
07/08/2017	R208 On 02-November-17			Bond Future	7.49	98.2728	98.5242	98.2728	32,234.00
07/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2080	2	2	2	0.00
07/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2053	2	2	2	0.00
07/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2026	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	28	0	0	0	0.00
07/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	29	0	0	0	0.00
07/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	27	0	0	0	0.00
07/08/2017	R208 On 01-February-18			Bond Future	7.49	100.0747	100.3306	100.0747	0.00
07/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1298	1	1	1	0.00
07/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1317	1	1	1	0.00
07/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1279	1	1	1	0.00
07/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	367	0	0	0	0.00
07/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	359	0	0	0	0.00
07/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	351	0	0	0	0.00
07/08/2017	R208 On 03-May-18			Bond Future	7.48	98.5588	98.8177	98.5588	0.00
07/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1274	1	1	1	0.00
07/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1307	1	1	1	0.00
07/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1290	1	1	1	0.00
07/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	529	1	1	1	0.00
07/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	537	1	1	1	0.00
07/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	546	1	1	1	0.00
07/08/2017	R209 On 03-August-17			Bond Future	9.60	73.4169	73.4169	73.4169	0.00
07/08/2017	R209 On 02-November-17			Bond Future	9.61	71.3824	71.8972	71.3824	83,118.00
07/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1569	1	2	1	0.00
07/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3395	3	3	3	0.00
07/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1630	1	2	1	0.00
07/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2353	2	2	2	0.00
07/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1600	1	2	1	0.00
07/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	459	0	0	0	4,100.00
07/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6373	6	6	6	0.00
07/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	39	0	0	0	2,800.00
07/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1429	2	1	2	6,500.00
07/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2134	2	2	2	0.00
07/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9618	10	10	10	0.00
07/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2171	2	2	2	0.00
07/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4697	5	5	5	0.00
07/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	215	0	0	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	867	1	1	1	3,360.00
07/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2098	2	2	2	0.00
07/08/2017	R209 On 01-February-18			Bond Future	9.67	72.6913	73.2154	72.6913	0.00
07/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2742	2	3	2	0.00
07/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2776	3	3	3	0.00
07/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2811	3	3	3	0.00
07/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2471	3	2	3	0.00
07/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2408	3	2	3	0.00
07/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2439	3	2	3	0.00
07/08/2017	R209 On 03-May-18			Bond Future	9.72	70.9113	71.4440	70.9113	0.00
07/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3688	3	4	3	0.00
07/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3723	3	4	3	0.00
07/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3653	3	4	3	0.00
07/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2901	3	3	3	0.00
07/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2843	3	3	3	0.00
07/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2872	3	3	3	0.00
07/08/2017	R210 On 03-August-17			Bond Future	184.70	184.7002	184.7002	184.7002	0.00
07/08/2017	R210 On 02-November-17			Bond Future	186.24	185.7315	186.2418	185.7315	2,179.00
07/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5828	6	6	6	0.00
07/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5848	6	6	6	0.00
07/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5838	6	6	6	0.00
07/08/2017	R210 On 01-February-18			Bond Future	189.72	189.1989	189.7183	189.1989	0.00
07/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2662	3	3	3	0.00
07/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2652	3	3	3	0.00
07/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2642	3	3	3	0.00
07/08/2017	R210 On 03-May-18			Bond Future	190.93	190.4025	190.9278	190.4025	0.00
07/08/2017	R210 On 03-May-18	191.46	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
07/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	522	1	1	1	0.00
07/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	512	1	1	1	0.00
07/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	532	1	1	1	0.00
07/08/2017	R212 On 03-August-17			Bond Future	148.18	148.1783	148.1783	148.1783	0.00
07/08/2017	R212 On 02-November-17			Bond Future	151.23	151.0455	151.2287	151.0455	3,812.00
07/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1181	1	1	1	0.00
07/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1191	1	1	1	0.00
07/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1171	1	1	1	0.00
07/08/2017	R212 On 01-February-18			Bond Future	151.99	151.8056	151.9918	151.8056	0.00
07/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2698	3	3	3	0.00
07/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2708	3	3	3	0.00
07/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2718	3	3	3	0.00
07/08/2017	R212 On 03-May-18			Bond Future	154.92	154.7361	154.9226	154.7361	0.00
07/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	643	0	1	0	0.00
07/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	623	0	1	0	0.00
07/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	633	0	1	0	0.00
07/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
07/08/2017	R213 On 03-August-17			Bond Future	9.25	85.8650	85.8650	85.8650	0.00
07/08/2017	R213 On 02-November-17			Bond Future	9.25	83.6923	84.2428	83.6923	62,970.00
07/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2125	2	2	2	0.00
07/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2163	2	2	2	0.00
07/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	2088	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1520	2	2	2	0.00
07/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1492	2	1	2	0.00
07/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1463	2	1	2	0.00
07/08/2017	R213 On 01-February-18			Bond Future	9.31	85.2270	85.7874	85.2270	0.00
07/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2928	3	3	3	0.00
07/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2892	3	3	3	0.00
07/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2856	3	3	3	0.00
07/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2201	2	2	2	0.00
07/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2229	3	2	3	0.00
07/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2172	2	2	2	0.00
07/08/2017	R213 On 03-May-18			Bond Future	9.37	83.2829	83.8524	83.2829	0.00
07/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3828	4	4	4	0.00
07/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3865	4	4	4	0.00
07/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3902	4	4	4	0.00
07/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2532	3	3	3	0.00
07/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2585	3	3	3	0.00
07/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2558	3	3	3	0.00
07/08/2017	R214 On 03-August-17			Bond Future	9.78	72.8328	72.8328	72.8328	0.00
07/08/2017	R214 On 02-November-17			Bond Future	9.79	70.7057	71.2005	70.7057	44,061.00
07/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1299	1	1	1	0.00
07/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1354	1	1	1	0.00
07/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1326	1	1	1	0.00
07/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2737	3	3	3	0.00
07/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2781	3	3	3	0.00
07/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2694	3	3	3	0.00
07/08/2017	R214 On 01-February-18			Bond Future	9.86	72.0022	72.5060	72.0022	0.00
07/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2645	2	3	2	0.00
07/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2713	2	3	2	0.00
07/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2679	2	3	2	0.00
07/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2849	3	3	3	0.00
07/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2815	3	3	3	0.00
07/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2883	3	3	3	0.00
07/08/2017	R214 On 03-May-18			Bond Future	9.91	70.0624	70.5745	70.0624	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3648	3	4	3	0.00
07/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3682	3	4	3	0.00
07/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3613	3	4	3	0.00
07/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3217	3	3	3	0.00
07/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3185	3	3	3	0.00
07/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3153	3	3	3	0.00
07/08/2017	R248 On 03-August-17			Bond Future	9.85	93.2402	93.2402	93.2402	0.00
07/08/2017	R248 On 02-November-17			Bond Future	9.86	90.3023	90.9299	90.3023	75,988.00
07/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1753	2	2	2	0.00
07/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1719	2	2	2	0.00
07/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1684	1	2	1	0.00
07/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3674	4	4	4	0.00
07/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3562	4	4	4	0.00
07/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3618	4	4	4	0.00
07/08/2017	R248 On 01-February-18			Bond Future	9.93	91.9582	92.5971	91.9582	170.00
07/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3419	3	3	3	0.00
07/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3503	3	4	3	0.00
07/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3461	3	3	3	0.00
07/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3760	4	4	4	0.00
07/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3672	4	4	4	0.00
07/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3716	4	4	4	0.00
07/08/2017	R248 On 03-May-18			Bond Future	9.99	89.2534	89.9028	89.2534	0.00
07/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4823	4	5	4	0.00
07/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4779	4	5	4	0.00
07/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4734	4	5	4	0.00
07/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4168	4	4	4	0.00
07/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4207	5	4	5	0.00
07/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4128	4	4	4	0.00