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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	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
12/04/2017	2025 On 04-May-17			Bond Future	127.61	127.1535	127.6144	127.1535	3,234.00
12/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	4956	5	4956	5	0.00
12/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	4946	5	4946	5	0.00
12/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	4966	5	4966	5	0.00
12/04/2017	2025 On 03-August-17			Bond Future	128.74	128.2670	128.7370	128.2670	0.00
12/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5223	6	5223	6	0.00
12/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5243	6	5243	6	0.00
12/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5233	6	5233	6	0.00
12/04/2017	2025 On 02-November-17			Bond Future	131.28	130.8034	131.2809	130.8034	0.00
12/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	1689	2	1689	2	0.00
12/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	1699	2	1699	2	0.00
12/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	1679	2	1679	2	0.00
12/04/2017	2029 On 04-May-17			Bond Future	99.44	99.4374	99.4426	99.4374	1,772.00
12/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1207	1	1207	1	0.00
12/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1227	1	1227	1	0.00
12/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1217	1	1217	1	0.00
12/04/2017	2030 On 04-May-17			Bond Future	9.24	92.3291	9.2422	92.3291	31,709.00
12/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	673	0	673	0	0.00
12/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	605	0	605	0	0.00
12/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	536	0	536	0	0.00
12/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
12/04/2017	2030 On 03-August-17			Bond Future	9.29	90.0831	9.2947	90.0831	3,410.00
12/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	240	0	240	0	0.00
12/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	308	0	308	0	0.00
12/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	376	0	376	0	0.00
12/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/04/2017	2030 On 02-November-17			Bond Future	9.34	91.8434	9.3377	91.8434	0.00
12/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	150	0	150	0	0.00
12/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	83	0	83	0	0.00
12/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	15	0	15	0	0.00
12/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	1	0	1	0.00
12/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	1	0	1	0.00
12/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	1	0	1	0.00
12/04/2017	2032 On 04-May-17			Bond Future	9.42	90.9496	9.4167	90.9496	22,637.00
12/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	1265	1	1265	1	0.00
12/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	1225	1	1225	1	0.00
12/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	1186	1	1186	1	0.00
12/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	980	1	980	1	0.00
12/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1014	1	1014	1	0.00
12/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	946	1	946	1	0.00
12/04/2017	2032 On 03-August-17			Bond Future	9.47	92.6839	9.4677	92.6839	0.00
12/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2508	2	2508	2	0.00
12/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	2436	2	2436	2	0.00
12/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	2472	2	2472	2	0.00
12/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	2637	3	2637	3	0.00
12/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	2712	3	2712	3	0.00
12/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	2675	3	2675	3	0.00
12/04/2017	2032 On 02-November-17			Bond Future	9.52	90.3363	9.5159	90.3363	0.00
12/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	3256	3	3256	3	0.00
12/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	3291	3	3291	3	0.00
12/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	3327	3	3327	3	0.00
12/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	3478	4	3478	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
12/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	3515	4	3515	4	0.00
12/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	3442	4	3442	4	0.00
12/04/2017	2033 On 04-May-17			Bond Future	104.45	104.0165	104.4450	104.0165	5,704.00
12/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6395	7	6395	7	0.00
12/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6405	7	6405	7	0.00
12/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6385	7	6385	7	0.00
12/04/2017	2033 On 03-August-17			Bond Future	106.46	106.0189	106.4556	106.0189	430.00
12/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	6664	7	6664	7	0.00
12/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	6674	7	6674	7	0.00
12/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	6684	7	6684	7	0.00
12/04/2017	2033 On 02-November-17			Bond Future	107.48	107.0342	107.4780	107.0342	0.00
12/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	2602	3	2602	3	0.00
12/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	2612	3	2612	3	0.00
12/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	2592	3	2592	3	0.00
12/04/2017	2037 On 04-May-17			Bond Future	9.67	91.3018	9.6730	91.3018	54,902.00
12/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	967	1	967	1	0.00
12/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	900	1	900	1	0.00
12/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	933	1	933	1	0.00
12/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	1652	2	1652	2	0.00
12/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	1603	2	1603	2	0.00
12/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	1556	2	1556	2	0.00
12/04/2017	2037 On 03-August-17			Bond Future	9.73	88.7857	9.7297	88.7857	160.00
12/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	2350	2	2350	2	0.00
12/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	2315	2	2315	2	0.00
12/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	2280	2	2280	2	0.00

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12/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	3597	4	3597	4	0.00
12/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	3551	4	3551	4	0.00
12/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	3643	4	3643	4	0.00
12/04/2017	2037 On 02-November-17			Bond Future	9.78	90.5207	9.7779	90.5207	0.00
12/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	3535	3	3535	3	0.00
12/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3572	3	3572	3	0.00
12/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	3498	3	3498	3	0.00
12/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	4426	5	4426	5	0.00
12/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	4469	5	4469	5	0.00
12/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	4512	5	4512	5	0.00
12/04/2017	2038 On 04-May-17			Bond Future	130.66	130.6535	130.6603	130.6535	20,616.00
12/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	9120	9	9120	9	0.00
12/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	9130	9	9130	9	0.00
12/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	9110	9	9110	9	0.00
12/04/2017	2038 On 03-August-17			Bond Future	131.67	131.6676	131.6747	131.6676	201.00
12/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	9495	10	9495	10	0.00
12/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	9485	9	9485	9	0.00
12/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	9505	10	9505	10	0.00
12/04/2017	2038 On 02-November-17			Bond Future	134.28	134.2713	134.2767	134.2713	0.00
12/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	2533	3	2533	3	0.00
12/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	2543	3	2543	3	0.00
12/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	2523	3	2523	3	0.00
12/04/2017	2040 On 04-May-17			Bond Future	9.73	95.0107	9.7330	95.0107	9,600.00
12/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	951	1	951	1	0.00
12/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	986	1	986	1	0.00

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12/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	917	1	917	1	0.00
12/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	1843	2	1843	2	0.00
12/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	1896	2	1896	2	0.00
12/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	1791	2	1791	2	0.00
12/04/2017	2040 On 03-August-17			Bond Future	9.79	92.3150	9.7897	92.3150	0.00
12/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2460	2	2460	2	0.00
12/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2534	2	2534	2	0.00
12/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2496	2	2496	2	0.00
12/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	3957	4	3957	4	0.00
12/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	3907	4	3907	4	0.00
12/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4008	4	4008	4	0.00
12/04/2017	2040 On 02-November-17			Bond Future	9.84	94.1189	9.8381	94.1189	0.00
12/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3636	3	3636	3	0.00
12/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3674	3	3674	3	0.00
12/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3598	3	3598	3	0.00
12/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5106	6	5106	6	0.00
12/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5155	6	5155	6	0.00
12/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5203	6	5203	6	0.00
12/04/2017	2044 On 04-May-17			Bond Future	9.76	92.1256	9.7576	92.1256	23,891.00
12/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	1020	1	1020	1	0.00
12/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	985	1	985	1	0.00
12/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	1057	1	1057	1	0.00
12/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	1786	2	1786	2	0.00
12/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	1735	2	1735	2	0.00
12/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	1839	2	1839	2	0.00
12/04/2017	2044 On 03-August-17			Bond Future	9.81	89.5001	9.8127	89.5001	0.00
12/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2525	2	2525	2	0.00
12/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	2451	2	2451	2	0.00
12/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2488	2	2488	2	0.00
12/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4132	5	4132	5	0.00
12/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4080	4	4080	4	0.00
12/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4029	4	4029	4	0.00
12/04/2017	2044 On 02-November-17			Bond Future	9.86	91.2490	9.8596	91.2490	0.00
12/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3617	3	3617	3	0.00

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12/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3693	3	3693	3	0.00
12/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3655	3	3655	3	0.00
12/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	5293	6	5293	6	0.00
12/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5244	6	5244	6	0.00
12/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	5343	6	5343	6	0.00
12/04/2017	2046 On 04-May-17			Bond Future	126.87	126.8682	126.8750	126.8682	19,416.00
12/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11455	11	11455	11	0.00
12/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11465	11	11465	11	0.00
12/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11445	11	11445	11	0.00
12/04/2017	2046 On 03-August-17			Bond Future	129.32	129.3104	129.3175	129.3104	6,273.00
12/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11872	12	11872	12	0.00
12/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11852	12	11852	12	0.00
12/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11862	12	11862	12	0.00
12/04/2017	2046 On 02-November-17			Bond Future	130.28	130.2766	130.2821	130.2766	0.00
12/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6028	6	6028	6	0.00
12/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6038	6	6038	6	0.00
12/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6018	6	6018	6	0.00
12/04/2017	2050 On 04-May-17			Bond Future	135.49	135.4845	135.4919	135.4845	22,203.00
12/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12348	12	12348	12	0.00
12/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12338	12	12338	12	0.00
12/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12358	12	12358	12	0.00
12/04/2017	2050 On 03-August-17			Bond Future	136.44	136.4278	136.4355	136.4278	3,504.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12784	13	12784	13	0.00
12/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12804	13	12804	13	0.00
12/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12794	13	12794	13	0.00
12/04/2017	2050 On 02-November-17			Bond Future	139.13	139.1254	139.1316	139.1254	0.00
12/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5518	6	5518	6	0.00
12/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5528	6	5528	6	0.00
12/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5538	6	5538	6	0.00
12/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	AL37 On 04-May-17			Index Future	529.87	528.6250	529.8680	528.6250	1.00
12/04/2017	AL37 On 03-August-17			Index Future	539.97	538.7060	539.9740	538.7060	0.00
12/04/2017	AL37 On 02-November-17			Index Future	550.52	549.2320	550.5170	549.2320	0.00
12/04/2017	AL7T On 04-May-17			Index Future	607.06	603.7440	607.0570	603.7440	0.00
12/04/2017	AL7T On 03-August-17			Index Future	618.64	615.2580	618.6350	615.2580	0.00
12/04/2017	AL7T On 02-November-17			Index Future	630.71	627.2800	630.7140	627.2800	0.00
12/04/2017	ALBI On 04-May-17			Index Future	549.96	546.6170	549.9640	546.6170	595.00
12/04/2017	ALBI On 03-August-17			Index Future	560.45	557.0420	560.4530	557.0420	33.00
12/04/2017	ALBI On 02-November-17			Index Future	571.40	567.9260	571.3960	567.9260	0.00
12/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2017	EL28 On 04-May-17			Bond Future	126.45	125.8415	126.4514	125.8415	0.00
12/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	11449	12	11449	12	0.00
12/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	11459	12	11459	12	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
12/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	11469	12	11469	12	0.00
12/04/2017	EL28 On 03-August-17			Bond Future	128.89	128.2641	128.8858	128.2641	0.00
12/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6284	7	6284	7	0.00
12/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6274	7	6274	7	0.00
12/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6294	7	6294	7	0.00
12/04/2017	EL28 On 02-November-17			Bond Future	129.68	129.0478	129.6801	129.0478	0.00
12/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
12/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4190	5	4190	5	0.00
12/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4210	5	4210	5	0.00
12/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4200	5	4200	5	0.00
12/04/2017	ES33 On 04-May-17			Bond Future	10.74	75.7940	10.7398	75.7940	2,000.00
12/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	1186	2	1186	2	0.00
12/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	1123	2	1123	2	0.00
12/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	1249	2	1249	2	0.00
12/04/2017	ES33 On 03-August-17			Bond Future	10.83	77.2394	10.8289	77.2394	7,466.00
12/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1853	2	1853	2	0.00
12/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1727	2	1727	2	0.00
12/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1790	2	1790	2	0.00
12/04/2017	ES33 On 02-November-17			Bond Future	10.92	74.9560	10.9186	74.9560	0.00
12/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
12/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1514	2	1514	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
12/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1452	2	1452	2	0.00
12/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1576	2	1576	2	0.00
12/04/2017	ES42 On 04-May-17			Bond Future	10.90	79.2196	10.9046	79.2196	8,777.00
12/04/2017	ES42 On 03-August-17			Bond Future	10.99	80.7303	10.9927	80.7303	0.00
12/04/2017	ES42 On 02-November-17			Bond Future	11.08	78.0458	11.0806	78.0458	0.00
12/04/2017	GOVI On 04-May-17			GOVI	548.30	544.9660	548.3020	544.9660	405.00
12/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2861120	283	2861120	283	0.00
12/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2861020	283	2861020	283	0.00
12/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2861220	283	2861220	283	0.00
12/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 03-August-17			GOVI	558.76	555.3590	558.7590	555.3590	0.00
12/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	23410	6	23410	6	0.00
12/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	23510	6	23510	6	0.00
12/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	23310	6	23310	6	0.00
12/04/2017	GOVI On 02-November-17			GOVI	569.67	566.2110	569.6690	566.2110	0.00
12/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
12/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	27810	6	27810	6	0.00
12/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	27910	6	27910	6	0.00
12/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	27710	6	27710	6	0.00
12/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2017	IGOV On 04-May-17			Index Future	246.44	246.0780	246.4440	246.0780	513.00
12/04/2017	IGOV On 03-August-17			Index Future	251.19	250.8150	251.1890	250.8150	709.00
12/04/2017	IGOV On 02-November-17			Index Future	256.15	255.7750	256.1520	255.7750	0.00
12/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
12/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
12/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
12/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	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
12/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6250	99.6221	99.6250	0.00
12/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.87	99.8755	99.8652	99.8755	0.00
12/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.88	99.9015	99.8778	99.9015	0.00
12/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.13	100.1722	100.1310	100.1722	0.00
12/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.89	99.9019	99.8922	99.9019	0.00
12/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.16	99.1836	99.1598	99.1836	0.00
12/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.82	98.8575	98.8175	98.8575	0.00
12/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.86	98.9202	98.8578	98.9202	0.00
12/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.34	99.4300	99.3400	99.4300	0.00
12/04/2017	IS02 On 15-March-19			Interest Rate Swap	99.84	99.9424	99.8403	99.9424	0.00
12/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.35	100.4723	100.3505	100.4723	0.00
12/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.54	97.7930	97.5377	97.7930	0.00
12/04/2017	IS05 On 16-March-21			Interest Rate Swap	96.86	97.1343	96.8625	97.1343	0.00
12/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.15	96.4452	96.1506	96.4452	0.00
12/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.40	96.7240	96.4003	96.7240	0.00
12/04/2017	IS05 On 21-December-21			Interest Rate Swap	98.63	98.9824	98.6348	98.9824	51.00
12/04/2017	IS05 On 15-March-22			Interest Rate Swap	98.83	99.1992	98.8301	99.1992	0.00
12/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.07	100.4609	100.0730	100.4609	0.00
12/04/2017	IS10 On 17-December-25			Interest Rate Swap	97.32	97.9044	97.3210	97.9044	0.00
12/04/2017	IS10 On 16-March-26			Interest Rate Swap	94.40	95.0099	94.4007	95.0099	0.00
12/04/2017	IS10 On 15-June-26			Interest Rate Swap	93.19	93.8176	93.1927	93.8176	0.00
12/04/2017	IS10 On 21-September-26			Interest Rate Swap	95.33	95.9512	95.3256	95.9512	0.00
12/04/2017	IS10 On 21-December-26			Interest Rate Swap	99.04	99.6612	99.0449	99.6612	0.00
12/04/2017	IS10 On 15-March-27			Interest Rate Swap	97.66	98.2877	97.6627	98.2877	0.00
12/04/2017	IS10 On 21-June-27			Interest Rate Swap	99.70	100.3264	99.7031	100.3264	0.00
12/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
12/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
12/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
12/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
12/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	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
12/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
12/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
12/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
12/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
12/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
12/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
12/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
12/04/2017	R023 On 04-May-17			Bond Future	8.26	98.8796	8.2571	98.8796	19,771.00
12/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1602	1	1602	1	0.00
12/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1677	1	1677	1	0.00
12/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1639	1	1639	1	0.00
12/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	124	0	124	0	0.00
12/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	118	0	118	0	0.00
12/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	111	0	111	0	0.00
12/04/2017	R023 On 03-August-17			Bond Future	8.28	100.7652	8.2832	100.7652	0.00
12/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	2077	2	2077	2	0.00
12/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	2133	2	2133	2	0.00
12/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	2105	2	2105	2	0.00
12/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	804	1	804	1	0.00
12/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	789	1	789	1	0.00
12/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	775	1	775	1	0.00
12/04/2017	R023 On 02-November-17			Bond Future	8.31	98.8025	8.3067	98.8025	0.00
12/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	2191	2	2191	2	0.00
12/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	2217	2	2217	2	0.00
12/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	2243	2	2243	2	0.00
12/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1127	1	1127	1	0.00
12/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1112	1	1112	1	0.00
12/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1143	1	1143	1	0.00
12/04/2017	R035 On 04-May-17			Bond Future	9.59	94.8663	9.5920	94.8663	8,780.00
12/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	502	1	502	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
12/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	421	1	421	1	0.00
12/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	340	1	340	1	0.00
12/04/2017	R035 On 03-August-17			Bond Future	9.64	96.6754	9.6442	96.6754	0.00
12/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	998	2	998	2	0.00
12/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	1160	2	1160	2	0.00
12/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	1079	2	1079	2	0.00
12/04/2017	R035 On 02-November-17			Bond Future	9.70	94.0622	9.6957	94.0622	0.00
12/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	679	1	679	1	0.00
12/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	759	2	759	2	0.00
12/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	839	2	839	2	0.00
12/04/2017	R186 On 04-May-17			Bond Future	8.85	113.8955	8.8514	113.8955	106,804.00
12/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	2555	2	2555	2	0.00
12/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	1083	1	1083	1	0.00
12/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	1278	1	1278	1	0.00
12/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	1159	1	1159	1	0.00
12/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	1447	1	1447	1	0.00
12/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	513	0	513	0	500.00
12/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	1121	1	1121	1	0.00
12/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	128	0	128	0	500.00
12/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	1320	1	1320	1	0.00
12/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	573	1	573	1	0.00
12/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	207	0	207	0	5,209.00
12/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	820	1	820	1	0.00
12/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	675	1	675	1	500.00
12/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	648	1	648	1	5,209.00
12/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	789	1	789	1	0.00
12/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	2987	4	2987	4	0.00
12/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	759	1	759	1	0.00

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12/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	1553	2	1553	2	0.00
12/04/2017	R186 On 03-August-17			Bond Future	8.90	110.7647	8.8974	110.7647	35,360.00
12/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	4736	4	4736	4	0.00
12/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	4025	4	4025	4	0.00
12/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	2313	2	2313	2	0.00
12/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	2244	2	2244	2	0.00
12/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	2278	2	2278	2	0.00
12/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	2045	2	2045	2	0.00
12/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	805	1	805	1	6,500.00
12/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1054	1	1054	1	750.00
12/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2160	3	2160	3	0.00
12/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2095	2	2095	2	0.00
12/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2363	3	2363	3	750.00
12/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2127	2	2127	2	0.00
12/04/2017	R186 On 02-November-17			Bond Future	8.94	112.9290	8.9375	112.9290	1.00
12/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2810	2	2810	2	0.00
12/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2842	3	2842	3	0.00
12/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2874	3	2874	3	0.00
12/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3153	3	3153	3	0.00
12/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3119	3	3119	3	0.00
12/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3186	4	3186	4	0.00
12/04/2017	R197 On 04-May-17			Bond Future	297.95	297.9322	297.9480	297.9322	1,063.00
12/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10642	11	10642	11	0.00
12/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10652	11	10652	11	0.00
12/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10632	11	10632	11	0.00
12/04/2017	R197 On 03-August-17			Bond Future	296.79	296.7724	296.7890	296.7724	0.00
12/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11261	11	11261	11	0.00
12/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11281	11	11281	11	0.00

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12/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11271	11	11271	11	0.00
12/04/2017	R197 On 02-November-17			Bond Future	302.65	302.6408	302.6536	302.6408	0.00
12/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2506	3	2506	3	0.00
12/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2516	3	2516	3	0.00
12/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2496	3	2496	3	0.00
12/04/2017	R202 On 04-May-17			Bond Future	242.03	241.4012	242.0338	241.4012	28,185.00
12/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	14676	15	14676	15	0.00
12/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	14686	15	14686	15	0.00
12/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	14696	15	14696	15	0.00
12/04/2017	R202 On 03-August-17			Bond Future	243.03	242.3858	243.0311	242.3858	10,283.00
12/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	15329	16	15329	16	0.00
12/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	15339	16	15339	16	0.00
12/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	15319	16	15319	16	0.00
12/04/2017	R202 On 02-November-17			Bond Future	247.83	247.1788	247.8334	247.1788	0.00
12/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	6057	7	6057	7	0.00
12/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	6077	7	6077	7	0.00
12/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	6067	7	6067	7	0.00
12/04/2017	R203 On 04-May-17			Bond Future	7.45	101.4550	7.4482	101.4550	31,101.00
12/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	185	0	185	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
12/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	181	0	181	0	0.00
12/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	188	0	188	0	0.00
12/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
12/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
12/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
12/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
12/04/2017	R204 On 04-May-17			Bond Future	7.57	103.6531	7.5705	103.6531	28,589.00
12/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	504	0	504	0	0.00
12/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	532	1	532	1	0.00
12/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	518	0	518	0	0.00
12/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	9	0	9	0	0.00
12/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	8	0	8	0	0.00
12/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	10	0	10	0	0.00
12/04/2017	R204 On 03-August-17			Bond Future	7.54	101.5895	7.5411	101.5895	0.00
12/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	455	0	455	0	0.00
12/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	463	0	463	0	0.00
12/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	471	0	471	0	0.00
12/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	187	0	187	0	0.00
12/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	182	0	182	0	0.00
12/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	178	0	178	0	0.00
12/04/2017	R204 On 02-November-17			Bond Future	7.45	103.5745	7.4502	103.5745	0.00
12/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	481	0	481	0	0.00
12/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	466	0	466	0	0.00
12/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	473	0	473	0	0.00
12/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	159	0	159	0	0.00
12/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	156	0	156	0	0.00
12/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	152	0	152	0	0.00
12/04/2017	R207 On 04-May-17			Bond Future	7.70	101.0260	7.7042	101.0260	76,368.00
12/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	1171	1	1171	1	0.00
12/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	1217	1	1217	1	0.00
12/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	1194	1	1194	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
12/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	4	0	4	0	0.00
12/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	5	0	5	0	0.00
12/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	4	0	4	0	0.00
12/04/2017	R207 On 03-August-17			Bond Future	7.71	99.3093	7.7059	99.3093	0.00
12/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1208	1	1208	1	51.00
12/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1584	1	1584	1	0.00
12/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1565	1	1565	1	0.00
12/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1602	1	1602	1	0.00
12/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	95	0	95	0	0.00
12/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	165	0	165	0	0.00
12/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	89	0	89	0	0.00
12/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	92	0	92	0	0.00
12/04/2017	R207 On 02-November-17			Bond Future	7.67	101.2499	7.6729	101.2499	0.00
12/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	1043	1	1043	1	0.00
12/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	1070	1	1070	1	0.00
12/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	1056	1	1056	1	0.00
12/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	336	0	336	0	0.00
12/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	330	0	330	0	0.00
12/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	342	0	342	0	0.00
12/04/2017	R208 On 04-May-17			Bond Future	7.85	96.8687	7.8540	96.8687	23,301.00
12/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1660	1	1660	1	0.00
12/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1721	2	1721	2	0.00
12/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1690	2	1690	2	0.00
12/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	12	0	12	0	0.00
12/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	10	0	10	0	0.00
12/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	11	0	11	0	0.00
12/04/2017	R208 On 03-August-17			Bond Future	7.86	98.7160	7.8625	98.7160	0.00
12/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1657	2	1657	2	0.00
12/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1703	2	1703	2	0.00
12/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1680	2	1680	2	0.00
12/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	326	0	326	0	0.00
12/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	319	0	319	0	0.00
12/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	334	0	334	0	0.00
12/04/2017	R208 On 02-November-17			Bond Future	7.86	97.2423	7.8585	97.2423	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
12/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1504	1	1504	1	0.00
12/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1541	1	1541	1	0.00
12/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1523	1	1523	1	0.00
12/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	576	1	576	1	0.00
12/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	566	1	566	1	0.00
12/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	585	1	585	1	0.00
12/04/2017	R209 On 04-May-17			Bond Future	9.58	71.1781	9.5811	71.1781	61,343.00
12/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	1175	1	1175	1	0.00
12/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	35	0	35	0	1,130.00
12/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	647	0	647	0	0.00
12/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	673	0	673	0	0.00
12/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	371	0	371	0	0.00
12/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	699	1	699	1	0.00
12/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	848	1	848	1	1,130.00
12/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	4619	5	4619	5	0.00
12/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	1467	2	1467	2	0.00
12/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2088	3	2088	3	1,130.00
12/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	1425	2	1425	2	0.00
12/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	1383	2	1383	2	0.00
12/04/2017	R209 On 03-August-17			Bond Future	9.63	72.5354	9.6291	72.5354	653.00
12/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1788	2	1788	2	0.00
12/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1760	2	1760	2	0.00
12/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1816	2	1816	2	0.00
12/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3064	3	3064	3	0.00
12/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3024	3	3024	3	0.00
12/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3104	4	3104	4	0.00
12/04/2017	R209 On 02-November-17			Bond Future	9.67	70.8022	9.6746	70.8022	901.00
12/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	4324	4	4324	4	0.00
12/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2731	2	2731	2	0.00
12/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2670	2	2670	2	0.00
12/04/2017	R209 On 02-November-17	10.60	Call	Bond Future	6842	0	6842	0	0.00
12/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	431	0	431	0	2,800.00
12/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1369	1	1369	1	4,100.00
12/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2700	2	2700	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
12/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2226	3	2226	3	3,360.00
12/04/2017	R209 On 02-November-17	10.60	Put	Bond Future	1113	0	1113	0	1,300.00
12/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6037	7	6037	7	0.00
12/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	3627	4	3627	4	0.00
12/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	3701	4	3701	4	0.00
12/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	10440	11	10440	11	0.00
12/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	3664	4	3664	4	0.00
12/04/2017	R210 On 04-May-17			Bond Future	183.74	182.8592	183.7395	182.8592	1,503.00
12/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	8570	9	8570	9	0.00
12/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	8590	9	8590	9	0.00
12/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	8580	9	8580	9	0.00
12/04/2017	R210 On 03-August-17			Bond Future	187.28	186.3792	187.2769	186.3792	195.00
12/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	9013	10	9013	10	0.00
12/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	9023	10	9023	10	0.00
12/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	9003	10	9003	10	0.00
12/04/2017	R210 On 02-November-17			Bond Future	188.57	187.6529	188.5658	187.6529	0.00
12/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	3514	4	3514	4	0.00
12/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	3504	4	3504	4	0.00
12/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	3524	4	3524	4	0.00
12/04/2017	R212 On 04-May-17			Bond Future	147.95	147.9433	147.9512	147.9433	3,268.00
12/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4289	4	4289	4	0.00
12/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4299	4	4299	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
12/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4279	4	4279	4	0.00
12/04/2017	R212 On 03-August-17			Bond Future	148.77	148.7583	148.7665	148.7583	0.00
12/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4573	5	4573	5	0.00
12/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4583	5	4583	5	0.00
12/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4593	5	4593	5	0.00
12/04/2017	R212 On 02-November-17			Bond Future	151.71	151.7000	151.7062	151.7000	0.00
12/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
12/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	694	1	694	1	0.00
12/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	714	1	714	1	0.00
12/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	704	1	704	1	0.00
12/04/2017	R213 On 04-May-17			Bond Future	9.29	83.1160	9.2856	83.1160	45,201.00
12/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	1205	1	1205	1	0.00
12/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	1282	1	1282	1	0.00
12/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	1243	1	1243	1	0.00
12/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	744	1	744	1	0.00
12/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	717	1	717	1	0.00
12/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	773	1	773	1	0.00
12/04/2017	R213 On 03-August-17			Bond Future	9.33	84.7009	9.3312	84.7009	0.00
12/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	2285	2	2285	2	0.00
12/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	2318	2	2318	2	0.00
12/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	2352	2	2352	2	0.00
12/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2260	3	2260	3	0.00
12/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2227	3	2227	3	0.00
12/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2293	3	2293	3	0.00
12/04/2017	R213 On 02-November-17			Bond Future	9.38	82.8049	9.3760	82.8049	0.00
12/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2978	3	2978	3	0.00
12/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2913	3	2913	3	0.00
12/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2945	3	2945	3	0.00
12/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3150	3	3150	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
12/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3116	3	3116	3	0.00
12/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3083	3	3083	3	0.00
12/04/2017	R214 On 04-May-17			Bond Future	9.69	71.1886	9.6859	71.1886	35,332.00
12/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	673	1	673	1	0.00
12/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	727	1	727	1	0.00
12/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	700	1	700	1	0.00
12/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	1562	2	1562	2	0.00
12/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	1517	2	1517	2	0.00
12/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	1473	2	1473	2	0.00
12/04/2017	R214 On 03-August-17			Bond Future	9.73	72.5461	9.7333	72.5461	0.00
12/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1793	2	1793	2	0.00
12/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1821	2	1821	2	0.00
12/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1850	2	1850	2	0.00
12/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3325	4	3325	4	0.00
12/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3282	4	3282	4	0.00
12/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	3368	4	3368	4	0.00
12/04/2017	R214 On 02-November-17			Bond Future	9.78	70.6663	9.7800	70.6663	0.00
12/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2653	2	2653	2	0.00
12/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2714	2	2714	2	0.00
12/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2683	2	2683	2	0.00
12/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	3968	4	3968	4	0.00
12/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4049	4	4049	4	0.00
12/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4008	4	4008	4	0.00
12/04/2017	R248 On 04-May-17			Bond Future	9.75	91.2032	9.7513	91.2032	77,183.00
12/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	1072	1	1072	1	0.00
12/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	1035	1	1035	1	0.00
12/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	999	1	999	1	0.00
12/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	1852	2	1852	2	0.00
12/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	1799	2	1799	2	0.00
12/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	1906	2	1906	2	0.00
12/04/2017	R248 On 03-August-17			Bond Future	9.80	92.9424	9.8008	92.9424	170.00
12/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	2376	2	2376	2	0.00
12/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	2412	2	2412	2	0.00
12/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	2339	2	2339	2	0.00

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12/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	4391	5	4391	5	0.00
12/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	4446	5	4446	5	0.00
12/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	4501	5	4501	5	0.00
12/04/2017	R248 On 02-November-17			Bond Future	9.85	90.3197	9.8496	90.3197	0.00
12/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	3462	3	3462	3	0.00
12/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3540	3	3540	3	0.00
12/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	3501	3	3501	3	0.00
12/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	5320	6	5320	6	0.00
12/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5269	6	5269	6	0.00
12/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5218	6	5218	6	0.00