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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	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
12/07/2017	2025 On 03-August-17			Bond Future	126.94	126.9803	126.9399	126.9803	2,414.00
12/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	7020	7	7020	7	0.00
12/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7040	7	7040	7	0.00
12/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	7030	7	7030	7	0.00
12/07/2017	2025 On 02-November-17			Bond Future	129.39	129.4301	129.3884	129.4301	0.00
12/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3582	4	3582	4	0.00
12/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3592	4	3592	4	0.00
12/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3572	4	3572	4	0.00
12/07/2017	2025 On 01-February-18			Bond Future	130.59	130.6327	130.5885	130.6327	0.00
12/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3302	3	3302	3	0.00
12/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3292	3	3292	3	0.00
12/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3312	3	3312	3	0.00
12/07/2017	2029 On 03-August-17			Bond Future	99.01	99.1423	99.0085	99.1423	0.00
12/07/2017	2029 On 01-February-18			Bond Future	101.88	102.0223	101.8814	102.0223	0.00
12/07/2017	2030 On 03-August-17			Bond Future	9.34	89.6945	9.3441	89.6945	47,049.00
12/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	40	0	40	0	0.00
12/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	28	1	28	1	0.00
12/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	1	0	1	0.00
12/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	96	1	96	1	0.00
12/07/2017	2030 On 02-November-17			Bond Future	9.39	91.4057	9.3949	91.4057	2.00
12/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 02-November-17	9.34	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
12/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	301	1	301	1	0.00
12/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	233	1	233	1	0.00
12/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	368	1	368	1	0.00
12/07/2017	2030 On 01-February-18			Bond Future	9.45	89.1725	9.4451	89.1725	0.00
12/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	364	1	364	1	0.00
12/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	430	1	430	1	0.00
12/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	496	1	496	1	0.00
12/07/2017	2032 On 03-August-17			Bond Future	9.54	92.1449	9.5393	92.1449	27,437.00
12/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	687	0	687	0	0.00
12/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	630	0	630	0	0.00
12/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	658	0	658	0	0.00
12/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1336	2	1336	2	0.00
12/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1426	2	1426	2	0.00
12/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1380	2	1380	2	0.00
12/07/2017	2032 On 02-November-17			Bond Future	9.60	89.7449	9.5955	89.7449	0.00
12/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1856	2	1856	2	0.00
12/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1888	2	1888	2	0.00
12/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	1921	2	1921	2	0.00
12/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2646	3	2646	3	0.00
12/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2686	3	2686	3	0.00
12/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2606	3	2606	3	0.00
12/07/2017	2032 On 01-February-18			Bond Future	9.65	91.4846	9.6510	91.4846	0.00
12/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2664	2	2664	2	0.00
12/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2698	2	2698	2	0.00
12/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2732	2	2732	2	0.00
12/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3342	4	3342	4	0.00
12/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3305	4	3305	4	0.00
12/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3379	4	3379	4	0.00
12/07/2017	2033 On 03-August-17			Bond Future	103.67	103.6984	103.6652	103.6984	6,534.00
12/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 03-August-17	113.12	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
12/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9455	9	9455	9	0.00
12/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9465	9	9465	9	0.00
12/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9475	9	9475	9	0.00
12/07/2017	2033 On 02-November-17			Bond Future	104.59	104.6266	104.5922	104.6266	0.00
12/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5488	5	5488	5	0.00
12/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5498	5	5498	5	0.00
12/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5478	5	5478	5	0.00
12/07/2017	2033 On 01-February-18			Bond Future	106.66	106.6917	106.6553	106.6917	0.00
12/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2985	3	2985	3	0.00
12/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	3005	3	3005	3	0.00
12/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2995	3	2995	3	0.00
12/07/2017	2037 On 03-August-17			Bond Future	9.81	88.0523	9.8101	88.0523	66,825.00
12/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	421	0	421	0	0.00
12/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	401	0	401	0	0.00
12/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	381	0	381	0	0.00
12/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2317	3	2317	3	0.00
12/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2256	3	2256	3	0.00
12/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2379	3	2379	3	0.00
12/07/2017	2037 On 02-November-17			Bond Future	9.87	89.7321	9.8659	89.7321	233.00
12/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1817	1	1817	1	0.00
12/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1849	2	1849	2	0.00
12/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1786	1	1786	1	0.00
12/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3391	4	3391	4	0.00
12/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3439	4	3439	4	0.00
12/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3487	4	3487	4	0.00
12/07/2017	2037 On 01-February-18			Bond Future	9.92	87.2162	9.9215	87.2162	0.00
12/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3033	3	3033	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
12/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3070	3	3070	3	0.00
12/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	2997	3	2997	3	0.00
12/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3818	4	3818	4	0.00
12/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3777	4	3777	4	0.00
12/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3859	4	3859	4	0.00
12/07/2017	2038 On 03-August-17			Bond Future	126.22	126.2595	126.2188	126.2595	22,629.00
12/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14951	15	14951	15	0.00
12/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14941	15	14941	15	0.00
12/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14961	15	14961	15	0.00
12/07/2017	2038 On 02-November-17			Bond Future	128.65	128.6954	128.6534	128.6954	0.00
12/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8167	8	8167	8	0.00
12/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8147	8	8147	8	0.00
12/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8157	8	8157	8	0.00
12/07/2017	2038 On 01-February-18			Bond Future	129.67	129.7145	129.6699	129.7145	0.00
12/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7260	7	7260	7	0.00
12/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7270	7	7270	7	0.00
12/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7280	7	7280	7	0.00
12/07/2017	2040 On 03-August-17			Bond Future	9.90	91.2381	9.9003	91.2381	14,089.00
12/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	386	0	386	0	0.00
12/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	367	0	367	0	0.00
12/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	349	0	349	0	0.00
12/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2760	4	2760	4	0.00
12/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2829	4	2829	4	0.00
12/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	2692	3	2692	3	0.00
12/07/2017	2040 On 02-November-17			Bond Future	9.96	92.9787	9.9570	92.9787	0.00

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12/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1704	1	1704	1	0.00
12/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1735	1	1735	1	0.00
12/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1673	1	1673	1	0.00
12/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4159	5	4159	5	0.00
12/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4214	5	4214	5	0.00
12/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4270	5	4270	5	0.00
12/07/2017	2040 On 01-February-18			Bond Future	10.01	90.2754	10.0136	90.2754	0.00
12/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3110	3	3110	3	0.00
12/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3186	3	3186	3	0.00
12/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3148	3	3148	3	0.00
12/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4297	5	4297	5	0.00
12/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4251	5	4251	5	0.00
12/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4205	5	4205	5	0.00
12/07/2017	2044 On 03-August-17			Bond Future	9.93	88.3153	9.9299	88.3153	24,446.00
12/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	339	0	339	0	0.00
12/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	321	0	321	0	0.00
12/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	357	0	357	0	0.00
12/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2999	4	2999	4	0.00
12/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2927	4	2927	4	0.00
12/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2857	4	2857	4	0.00
12/07/2017	2044 On 02-November-17			Bond Future	9.99	90.0002	9.9851	90.0002	200.00
12/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1650	1	1650	1	0.00
12/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1711	1	1711	1	0.00
12/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1680	1	1680	1	0.00
12/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4433	5	4433	5	0.00
12/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4375	5	4375	5	0.00
12/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4319	5	4319	5	0.00
12/07/2017	2044 On 01-February-18			Bond Future	10.04	87.3643	10.0401	87.3643	0.00
12/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3170	3	3170	3	0.00
12/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3208	3	3208	3	0.00
12/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3132	3	3132	3	0.00
12/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4339	5	4339	5	0.00
12/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4293	5	4293	5	0.00
12/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4386	5	4386	5	0.00

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12/07/2017	2046 On 03-August-17			Bond Future	123.74	124.0258	123.7364	124.0258	23,901.00
12/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17454	17	17454	17	0.00
12/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17434	17	17434	17	0.00
12/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17444	17	17444	17	0.00
12/07/2017	2046 On 02-November-17			Bond Future	124.54	124.8357	124.5402	124.8357	0.00
12/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11770	11	11770	11	0.00
12/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11780	11	11780	11	0.00
12/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11760	11	11760	11	0.00
12/07/2017	2046 On 01-February-18			Bond Future	127.00	127.2998	126.9968	127.2998	0.00
12/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5903	6	5903	6	0.00
12/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5913	6	5913	6	0.00
12/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5923	6	5923	6	0.00
12/07/2017	2050 On 03-August-17			Bond Future	129.53	129.5749	129.5337	129.5749	26,041.00
12/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19696	20	19696	20	0.00
12/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19706	20	19706	20	0.00
12/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19686	20	19686	20	0.00
12/07/2017	2050 On 02-November-17			Bond Future	132.03	132.0746	132.0320	132.0746	0.00
12/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12618	13	12618	13	0.00
12/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12628	13	12628	13	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
12/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12638	13	12638	13	0.00
12/07/2017	2050 On 01-February-18			Bond Future	132.94	132.9896	132.9445	132.9896	0.00
12/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	7296	7	7296	7	0.00
12/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	7306	7	7306	7	0.00
12/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	7286	7	7286	7	0.00
12/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	AL37 On 03-August-17			Index Future	541.63	540.0030	541.6280	540.0030	0.00
12/07/2017	AL37 On 02-November-17			Index Future	551.96	550.3030	551.9600	550.3030	0.00
12/07/2017	AL37 On 01-February-18			Index Future	562.66	560.9710	562.6570	560.9710	0.00
12/07/2017	AL7T On 03-August-17			Index Future	621.82	617.8630	621.8230	617.8630	0.00
12/07/2017	AL7T On 02-November-17			Index Future	633.68	629.6490	633.6840	629.6490	0.00
12/07/2017	AL7T On 01-February-18			Index Future	645.97	641.8550	645.9650	641.8550	0.00
12/07/2017	ALBI On 03-August-17			Index Future	558.73	554.7430	558.7260	554.7430	596.00
12/07/2017	ALBI On 02-November-17			Index Future	569.38	565.3250	569.3830	565.3250	0.00
12/07/2017	ALBI On 01-February-18			Index Future	580.42	576.2840	580.4180	576.2840	0.00
12/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C118 On 20-April-18			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
12/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2017	EL28 On 03-August-17			Bond Future	127.32	127.3588	127.3245	127.3588	0.00
12/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7846	8	7846	8	0.00
12/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7836	8	7836	8	0.00
12/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7856	8	7856	8	0.00
12/07/2017	EL28 On 02-November-17			Bond Future	128.04	128.0721	128.0366	128.0721	0.00
12/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 02-November-17	133.88	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
12/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5833	6	5833	6	0.00
12/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5843	6	5843	6	0.00
12/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5853	6	5853	6	0.00
12/07/2017	EL28 On 01-February-18			Bond Future	130.56	130.6000	130.5620	130.6000	0.00
12/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1728	2	1728	2	0.00
12/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1748	2	1748	2	0.00
12/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1738	2	1738	2	0.00
12/07/2017	ES33 On 03-August-17			Bond Future	10.91	76.6468	10.9138	76.6468	9,466.00
12/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2367	3	2367	3	0.00
12/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2304	3	2304	3	0.00
12/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2241	3	2241	3	0.00
12/07/2017	ES33 On 02-November-17			Bond Future	11.01	74.3174	11.0122	74.3174	0.00
12/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2072	3	2072	3	0.00
12/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2010	3	2010	3	0.00
12/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2134	3	2134	3	0.00
12/07/2017	ES33 On 01-February-18			Bond Future	11.11	75.7580	11.1135	75.7580	0.00
12/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
12/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	667	1	667	1	0.00
12/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	608	1	608	1	0.00
12/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	726	1	726	1	0.00
12/07/2017	ES42 On 03-August-17			Bond Future	11.09	79.8822	11.0936	79.8822	7,957.00
12/07/2017	ES42 On 02-November-17			Bond Future	11.19	77.1445	11.1903	77.1445	0.00
12/07/2017	ES42 On 01-February-18			Bond Future	11.29	78.6399	11.2865	78.6399	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
12/07/2017	GOVI On 03-August-17			GOVI	557.34	553.3720	557.3390	553.3720	413.00
12/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	37610	8	37610	8	0.00
12/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	37710	8	37710	8	0.00
12/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	37510	8	37510	8	0.00
12/07/2017	GOVI On 02-November-17			GOVI	567.97	563.9280	567.9710	563.9280	74.00
12/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	44790	9	44790	9	0.00
12/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	44890	9	44890	9	0.00
12/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	44690	9	44690	9	0.00
12/07/2017	GOVI On 01-February-18			GOVI	578.98	574.8600	578.9780	574.8600	0.00
12/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
12/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	20520	6	20520	6	0.00
12/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	20620	6	20620	6	0.00
12/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	20420	6	20420	6	0.00
12/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2017	IGOV On 03-August-17			Index Future	245.53	245.5990	245.5270	245.5990	1,319.00
12/07/2017	IGOV On 02-November-17			Index Future	250.26	250.3370	250.2630	250.3370	0.00
12/07/2017	IGOV On 01-February-18			Index Future	255.20	255.2770	255.1990	255.2770	0.00
12/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
12/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
12/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
12/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8245	99.8212	99.8245	0.00
12/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7764	99.7622	99.7764	0.00
12/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9369	99.9034	99.9369	0.00
12/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0936	100.0401	100.0936	0.00
12/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8518	99.8490	99.8518	0.00
12/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.04	99.0574	99.0429	99.0574	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
12/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.6247	98.5928	98.6247	0.00
12/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5630	98.5089	98.5630	0.00
12/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.87	98.9500	98.8700	98.9500	0.00
12/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.26	99.3529	99.2575	99.3529	0.00
12/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.64	99.7547	99.6375	99.7547	0.00
12/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.05	100.1888	100.0503	100.1888	0.00
12/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.38	96.6422	96.3817	96.6422	0.00
12/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.64	95.9265	95.6408	95.9265	0.00
12/07/2017	IS05 On 15-June-21			Interest Rate Swap	94.87	95.1784	94.8678	95.1784	0.00
12/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.06	95.3966	95.0615	95.3966	0.00
12/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.26	97.6125	97.2597	97.6125	51.00
12/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.41	97.7767	97.4059	97.7767	0.00
12/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.61	98.9999	98.6088	98.9999	0.00
12/07/2017	IS05 On 20-September-22			Interest Rate Swap	100.82	101.2282	100.8200	101.2282	0.00
12/07/2017	IS10 On 17-December-25			Interest Rate Swap	95.73	96.3250	95.7296	96.3250	0.00
12/07/2017	IS10 On 16-March-26			Interest Rate Swap	92.79	93.4045	92.7917	93.4045	0.00
12/07/2017	IS10 On 15-June-26			Interest Rate Swap	91.58	92.2088	91.5823	92.2088	0.00
12/07/2017	IS10 On 21-September-26			Interest Rate Swap	93.75	94.3871	93.7546	94.3871	0.00
12/07/2017	IS10 On 21-December-26			Interest Rate Swap	97.53	98.1638	97.5323	98.1638	0.00
12/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.13	96.7841	96.1349	96.7841	0.00
12/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.21	98.8645	98.2073	98.8645	0.00
12/07/2017	IS10 On 20-September-27			Interest Rate Swap	101.91	102.5721	101.9147	102.5721	0.00
12/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
12/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
12/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
12/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
12/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
12/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
12/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	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
12/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
12/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
12/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
12/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
12/07/2017	R023 On 03-August-17			Bond Future	8.20	101.0376	8.2025	101.0376	38,422.00
12/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1685	1	1685	1	0.00
12/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1762	1	1762	1	0.00
12/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1724	1	1724	1	0.00
12/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	63	0	63	0	0.00
12/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	58	0	58	0	0.00
12/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	55	0	55	0	0.00
12/07/2017	R023 On 02-November-17			Bond Future	8.23	99.0350	8.2319	99.0350	0.00
12/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1848	2	1848	2	0.00
12/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1877	2	1877	2	0.00
12/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1906	2	1906	2	0.00
12/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	475	1	475	1	0.00
12/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	463	1	463	1	0.00
12/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	487	1	487	1	0.00
12/07/2017	R023 On 01-February-18			Bond Future	8.26	100.9547	8.2593	100.9547	0.00
12/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1517	1	1517	1	0.00
12/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1539	1	1539	1	0.00
12/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1496	1	1496	1	0.00
12/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1274	1	1274	1	0.00
12/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1256	1	1256	1	0.00
12/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1292	1	1292	1	0.00
12/07/2017	R035 On 03-August-17			Bond Future	9.72	95.8994	9.7246	95.8994	11,069.00
12/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	1717	3	1717	3	0.00
12/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	1636	3	1636	3	0.00
12/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	1798	3	1798	3	0.00
12/07/2017	R035 On 02-November-17			Bond Future	9.78	93.2282	9.7840	93.2282	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
12/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	1372	2	1372	2	0.00
12/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	1451	2	1451	2	0.00
12/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	1531	2	1531	2	0.00
12/07/2017	R035 On 01-February-18			Bond Future	9.84	95.0355	9.8441	95.0355	0.00
12/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	728	2	728	2	0.00
12/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	884	2	884	2	0.00
12/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	806	2	806	2	0.00
12/07/2017	R186 On 03-August-17			Bond Future	8.80	111.3546	8.7964	111.3546	131,338.00
12/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	1236	1	1236	1	0.00
12/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	4622	4	4622	4	0.00
12/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3689	3	3689	3	0.00
12/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1367	1	1367	1	0.00
12/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	1279	1	1279	1	0.00
12/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	690	0	690	0	0.00
12/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	432	0	432	0	0.00
12/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	852	1	852	1	0.00
12/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1696	1	1696	1	0.00
12/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	1034	1	1034	1	0.00
12/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1323	1	1323	1	0.00
12/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	541	1	541	1	0.00
12/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	13	0	13	0	6,500.00
12/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	41	0	41	0	750.00
12/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	517	1	517	1	0.00
12/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1004	1	1004	1	3,654.00
12/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1424	2	1424	2	2,500.00
12/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	335	1	335	1	0.00
12/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	828	1	828	1	7,100.00
12/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	472	1	472	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
12/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	674	1	674	1	750.00
12/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	494	1	494	1	0.00
12/07/2017	R186 On 02-November-17			Bond Future	8.84	113.4789	8.8399	113.4789	5.00
12/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2018	2	2018	2	0.00
12/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2053	2	2053	2	0.00
12/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2088	2	2088	2	0.00
12/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2458	2	2458	2	0.00
12/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1693	2	1693	2	0.00
12/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	1754	2	1754	2	0.00
12/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1409	2	1409	2	5,000.00
12/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	1723	2	1723	2	0.00
12/07/2017	R186 On 01-February-18			Bond Future	8.88	110.3762	8.8818	110.3762	0.00
12/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2820	2	2820	2	0.00
12/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2891	2	2891	2	0.00
12/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2855	2	2855	2	0.00
12/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2318	3	2318	3	0.00
12/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2289	3	2289	3	0.00
12/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2261	3	2261	3	0.00
12/07/2017	R197 On 03-August-17			Bond Future	293.93	294.0188	293.9251	294.0188	2,350.00
12/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14135	14	14135	14	0.00
12/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14145	14	14145	14	0.00
12/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14125	14	14125	14	0.00
12/07/2017	R197 On 02-November-17			Bond Future	299.59	299.6911	299.5942	299.6911	0.00
12/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5566	5	5566	5	0.00
12/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5576	5	5576	5	0.00
12/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5556	5	5556	5	0.00
12/07/2017	R197 On 01-February-18			Bond Future	298.45	298.5532	298.4507	298.5532	0.00
12/07/2017	R197 On 01-February-18	301.67	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
12/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3229	3	3229	3	0.00
12/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3219	3	3219	3	0.00
12/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3209	3	3209	3	0.00
12/07/2017	R202 On 03-August-17			Bond Future	237.01	237.0875	237.0121	237.0875	30,561.00
12/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21348	21	21348	21	0.00
12/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21358	21	21358	21	0.00
12/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21338	21	21338	21	0.00
12/07/2017	R202 On 02-November-17			Bond Future	241.58	241.6619	241.5835	241.6619	0.00
12/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12306	12	12306	12	0.00
12/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12316	12	12316	12	0.00
12/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12326	12	12326	12	0.00
12/07/2017	R202 On 01-February-18			Bond Future	242.60	242.6853	242.6024	242.6853	0.00
12/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6468	6	6468	6	0.00
12/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6478	6	6478	6	0.00
12/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6458	6	6458	6	0.00
12/07/2017	R203 On 03-August-17			Bond Future	7.38	103.3314	7.3839	103.3314	0.00
12/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	269	0	269	0	0.00
12/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	268	0	268	0	0.00
12/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	267	0	267	0	0.00
12/07/2017	R204 On 03-August-17			Bond Future	7.50	101.6273	7.5008	101.6273	42,299.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	334	0	334	0	0.00
12/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	357	0	357	0	0.00
12/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	346	0	346	0	0.00
12/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	15	0	15	0	0.00
12/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	13	0	13	0	0.00
12/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	12	0	12	0	0.00
12/07/2017	R204 On 02-November-17			Bond Future	7.44	103.5661	7.4435	103.5661	0.00
12/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	362	0	362	0	0.00
12/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	344	0	344	0	0.00
12/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	353	0	353	0	0.00
12/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	29	0	29	0	0.00
12/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	28	0	28	0	0.00
12/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	26	0	26	0	0.00
12/07/2017	R204 On 01-February-18			Bond Future	7.32	101.5337	7.3230	101.5337	0.00
12/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	183	0	183	0	0.00
12/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	191	0	191	0	0.00
12/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	187	0	187	0	0.00
12/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	239	0	239	0	0.00
12/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	235	0	235	0	0.00
12/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	244	0	244	0	0.00
12/07/2017	R207 On 03-August-17			Bond Future	7.66	99.4014	7.6554	99.4014	47,287.00
12/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1154	1	1154	1	51.00
12/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1580	1	1580	1	0.00
12/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1622	1	1622	1	0.00
12/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1601	1	1601	1	0.00
12/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
12/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
12/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
12/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
12/07/2017	R207 On 02-November-17			Bond Future	7.64	101.2977	7.6390	101.2977	0.00
12/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	884	1	884	1	0.00
12/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	867	1	867	1	0.00
12/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	851	1	851	1	0.00
12/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	81	0	81	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
12/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	84	0	84	0	0.00
12/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	78	0	78	0	0.00
12/07/2017	R207 On 01-February-18			Bond Future	7.61	99.6194	7.6052	99.6194	0.00
12/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	463	0	463	0	0.00
12/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	472	0	472	0	0.00
12/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	482	0	482	0	0.00
12/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	464	1	464	1	0.00
12/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	456	1	456	1	0.00
12/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	473	1	473	1	0.00
12/07/2017	R208 On 03-August-17			Bond Future	7.79	98.8927	7.7885	98.8927	36,902.00
12/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1557	1	1557	1	0.00
12/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1616	1	1616	1	0.00
12/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1586	1	1586	1	0.00
12/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	7	0	7	0	0.00
12/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	6	0	6	0	0.00
12/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	6	0	6	0	0.00
12/07/2017	R208 On 02-November-17			Bond Future	7.79	97.3775	7.7936	97.3775	0.00
12/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1288	1	1288	1	0.00
12/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1333	1	1333	1	0.00
12/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1311	1	1311	1	0.00
12/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	177	0	177	0	0.00
12/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	172	0	172	0	0.00
12/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	183	0	183	0	0.00
12/07/2017	R208 On 01-February-18			Bond Future	7.79	99.2651	7.7906	99.2651	0.00
12/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	874	1	874	1	0.00
12/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	845	1	845	1	0.00
12/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	860	1	860	1	0.00
12/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	739	1	739	1	0.00
12/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	727	1	727	1	0.00
12/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	714	1	714	1	0.00
12/07/2017	R209 On 03-August-17			Bond Future	9.69	72.0276	9.6932	72.0276	74,527.00
12/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	292	0	292	0	0.00
12/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	277	0	277	0	0.00
12/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	308	0	308	0	0.00

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12/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1993	3	1993	3	0.00
12/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	1940	3	1940	3	0.00
12/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2046	3	2046	3	0.00
12/07/2017	R209 On 02-November-17			Bond Future	9.75	70.2518	9.7455	70.2518	800.00
12/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3048	3	3048	3	0.00
12/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2135	2	2135	2	0.00
12/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1509	1	1509	1	0.00
12/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1456	1	1456	1	0.00
12/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	474	0	474	0	4,100.00
12/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5739	5	5739	5	0.00
12/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	57	0	57	0	2,800.00
12/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1483	1	1483	1	0.00
12/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1414	2	1414	2	3,360.00
12/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	5608	6	5608	6	0.00
12/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	475	1	475	1	1,300.00
12/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	10530	11	10530	11	0.00
12/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2953	3	2953	3	0.00
12/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2871	3	2871	3	0.00
12/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2912	3	2912	3	0.00
12/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2106	2	2106	2	6,500.00
12/07/2017	R209 On 01-February-18			Bond Future	9.80	71.6136	9.7968	71.6136	0.00
12/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2524	2	2524	2	0.00
12/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2586	2	2586	2	0.00
12/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2555	2	2555	2	0.00
12/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3090	3	3090	3	0.00
12/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3021	3	3021	3	0.00
12/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3055	3	3055	3	0.00
12/07/2017	R210 On 03-August-17			Bond Future	185.22	185.2847	185.2244	185.2847	1,675.00
12/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11066	11	11066	11	0.00
12/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11056	11	11056	11	0.00
12/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11076	11	11076	11	0.00

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12/07/2017	R210 On 02-November-17			Bond Future	186.40	186.4597	186.3973	186.4597	0.00
12/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5683	6	5683	6	0.00
12/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5693	6	5693	6	0.00
12/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5673	6	5673	6	0.00
12/07/2017	R210 On 01-February-18			Bond Future	190.07	190.1399	190.0738	190.1399	0.00
12/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2286	2	2286	2	0.00
12/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2306	2	2306	2	0.00
12/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2296	2	2296	2	0.00
12/07/2017	R212 On 03-August-17			Bond Future	147.49	147.5396	147.4927	147.5396	4,858.00
12/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5847	6	5847	6	0.00
12/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5857	6	5857	6	0.00
12/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5867	6	5867	6	0.00
12/07/2017	R212 On 02-November-17			Bond Future	150.34	150.3861	150.3375	150.3861	0.00
12/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2062	2	2062	2	0.00
12/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2082	2	2082	2	0.00
12/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2072	2	2072	2	0.00
12/07/2017	R212 On 01-February-18			Bond Future	151.24	151.2941	151.2428	151.2941	0.00
12/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
12/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3447	3	3447	3	0.00
12/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3457	3	3457	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
12/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3467	3	3467	3	0.00
12/07/2017	R213 On 03-August-17			Bond Future	9.42	84.0773	9.4180	84.0773	63,820.00
12/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	609	0	609	0	0.00
12/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	663	0	663	0	0.00
12/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	636	0	636	0	0.00
12/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1152	2	1152	2	0.00
12/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1113	2	1113	2	0.00
12/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1191	2	1191	2	0.00
12/07/2017	R213 On 02-November-17			Bond Future	9.47	82.1314	9.4714	82.1314	0.00
12/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1686	1	1686	1	0.00
12/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1628	1	1628	1	0.00
12/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1657	1	1657	1	0.00
12/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2488	3	2488	3	0.00
12/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2451	3	2451	3	0.00
12/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2414	3	2414	3	0.00
12/07/2017	R213 On 01-February-18			Bond Future	9.52	83.7236	9.5249	83.7236	0.00
12/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2395	2	2395	2	0.00
12/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2365	2	2365	2	0.00
12/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2335	2	2335	2	0.00
12/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3041	3	3041	3	0.00
12/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3006	3	3006	3	0.00
12/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3076	3	3076	3	0.00
12/07/2017	R214 On 03-August-17			Bond Future	9.82	71.7750	9.8232	71.7750	37,026.00
12/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	228	0	228	0	0.00
12/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	254	0	254	0	0.00
12/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	241	0	241	0	0.00
12/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2421	3	2421	3	0.00
12/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2304	3	2304	3	0.00
12/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2362	3	2362	3	0.00
12/07/2017	R214 On 02-November-17			Bond Future	9.88	69.8480	9.8771	69.8480	0.00
12/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1344	1	1344	1	0.00
12/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1394	1	1394	1	0.00
12/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1369	1	1369	1	0.00
12/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3356	4	3356	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
12/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3310	4	3310	4	0.00
12/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3401	4	3401	4	0.00
12/07/2017	R214 On 01-February-18			Bond Future	9.93	71.2020	9.9312	71.2020	0.00
12/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2597	2	2597	2	0.00
12/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2661	2	2661	2	0.00
12/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2629	2	2629	2	0.00
12/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3348	4	3348	4	0.00
12/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3312	4	3312	4	0.00
12/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3276	4	3276	4	0.00
12/07/2017	R248 On 03-August-17			Bond Future	9.90	91.8949	9.8988	91.8949	77,431.00
12/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	297	0	297	0	0.00
12/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	281	0	281	0	0.00
12/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	313	0	313	0	0.00
12/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	3146	4	3146	4	0.00
12/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	3221	4	3221	4	0.00
12/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	3297	4	3297	4	0.00
12/07/2017	R248 On 02-November-17			Bond Future	9.96	89.2106	9.9551	89.2106	226.00
12/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1723	1	1723	1	0.00
12/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1786	1	1786	1	0.00
12/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1754	1	1754	1	0.00
12/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4492	5	4492	5	0.00
12/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4433	5	4433	5	0.00
12/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4375	5	4375	5	0.00
12/07/2017	R248 On 01-February-18			Bond Future	10.01	90.9400	10.0118	90.9400	0.00
12/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3324	3	3324	3	0.00
12/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3364	3	3364	3	0.00
12/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3403	3	3403	3	0.00
12/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4319	5	4319	5	0.00
12/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4272	5	4272	5	0.00
12/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4366	5	4366	5	0.00