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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	2025 On 02-November-17			Bond Future	130.00	130.0965	130.0010	130.0965	2,291.00
10/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	2969	3	2969	3	0.00
10/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	2979	3	2979	3	0.00
10/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	2959	3	2959	3	0.00
10/08/2017	2025 On 01-February-18			Bond Future	131.08	131.1745	131.0769	131.1745	0.00
10/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2823	3	2823	3	0.00
10/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2803	3	2803	3	0.00
10/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2813	3	2813	3	0.00
10/08/2017	2025 On 03-May-18			Bond Future	133.60	133.7036	133.6025	133.7036	0.00
10/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	382	0	382	0	0.00
10/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	392	0	392	0	0.00
10/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	402	1	402	1	0.00
10/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2029 On 02-November-17			Bond Future	100.25	100.2563	100.2518	100.2563	1,370.00
10/08/2017	2029 On 01-February-18			Bond Future	102.12	102.1289	102.1239	102.1289	0.00
10/08/2017	2029 On 03-May-18			Bond Future	103.06	103.0700	103.0636	103.0700	0.00
10/08/2017	2030 On 02-November-17			Bond Future	9.19	93.6671	9.1850	93.6671	54,416.00
10/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1050	1	1050	1	0.00
10/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1117	1	1117	1	0.00
10/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1184	1	1184	1	0.00
10/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 01-February-18			Bond Future	9.24	91.3805	9.2423	91.3805	0.00
10/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	918	1	918	1	0.00
10/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	984	1	984	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
10/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	852	1	852	1	0.00
10/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 03-May-18			Bond Future	9.30	93.0997	9.2997	93.0997	0.00
10/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1246	1	1246	1	0.00
10/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1375	2	1375	2	0.00
10/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1311	1	1311	1	0.00
10/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2032 On 02-November-17			Bond Future	9.42	91.8669	9.4207	91.8669	32,123.00
10/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2142	2	2142	2	0.00
10/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2181	2	2181	2	0.00
10/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2220	2	2220	2	0.00
10/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1646	2	1646	2	0.00
10/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1712	2	1712	2	0.00
10/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1679	2	1679	2	0.00
10/08/2017	2032 On 01-February-18			Bond Future	9.48	93.5517	9.4837	93.5517	0.00
10/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2178	2	2178	2	7,800.00
10/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3123	3	3123	3	0.00
10/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1879	2	1879	2	7,500.00
10/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3084	3	3084	3	0.00
10/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3045	3	3045	3	0.00
10/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2677	0	2677	0	750.00
10/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2504	3	2504	3	6,800.00
10/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2539	2	2539	2	0.00
10/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3948	4	3948	4	0.00
10/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2571	2	2571	2	0.00
10/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2919	0	2919	0	0.00
10/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	3107	3	3107	3	0.00
10/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2507	2	2507	2	0.00
10/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3510	3	3510	3	0.00
10/08/2017	2032 On 03-May-18			Bond Future	9.54	91.1544	9.5428	91.1544	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
10/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4019	4	4019	4	0.00
10/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4058	4	4058	4	0.00
10/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4098	4	4098	4	0.00
10/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2857	3	2857	3	0.00
10/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2917	3	2917	3	0.00
10/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2887	3	2887	3	0.00
10/08/2017	2033 On 02-November-17			Bond Future	104.85	104.8526	104.8478	104.8526	5,174.00
10/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5232	5	5232	5	0.00
10/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5222	5	5222	5	0.00
10/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5242	5	5242	5	0.00
10/08/2017	2033 On 01-February-18			Bond Future	106.81	106.8110	106.8058	106.8110	0.00
10/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	2844	3	2844	3	0.00
10/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	2854	3	2854	3	0.00
10/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	2834	3	2834	3	0.00
10/08/2017	2033 On 03-May-18			Bond Future	107.77	107.7719	107.7652	107.7719	0.00
10/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	65	0	65	0	0.00
10/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	55	0	55	0	0.00
10/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	75	0	75	0	0.00
10/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2037 On 02-November-17			Bond Future	9.76	91.5203	9.7566	91.5203	60,243.00
10/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1852	2	1852	2	0.00
10/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1888	2	1888	2	0.00
10/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1817	2	1817	2	0.00
10/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2663	3	2663	3	0.00
10/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2619	3	2619	3	0.00
10/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2575	3	2575	3	0.00

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10/08/2017	2037 On 01-February-18			Bond Future	9.82	88.9440	9.8210	88.9440	160.00
10/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3163	3	3163	3	0.00
10/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3084	3	3084	3	0.00
10/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3123	3	3123	3	0.00
10/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3169	3	3169	3	0.00
10/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3093	3	3093	3	0.00
10/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3131	3	3131	3	0.00
10/08/2017	2037 On 03-May-18			Bond Future	9.89	90.6173	9.8853	90.6173	0.00
10/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4270	4	4270	4	0.00
10/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4350	4	4350	4	0.00
10/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4310	4	4310	4	0.00
10/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3587	4	3587	4	0.00
10/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3623	4	3623	4	0.00
10/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3552	4	3552	4	0.00
10/08/2017	2038 On 02-November-17			Bond Future	131.23	131.2346	131.2281	131.2346	19,558.00
10/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5582	6	5582	6	0.00
10/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5592	6	5592	6	0.00
10/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5572	6	5572	6	0.00
10/08/2017	2038 On 01-February-18			Bond Future	132.16	132.1647	132.1577	132.1647	0.00
10/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	4772	5	4772	5	0.00
10/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	4792	5	4792	5	0.00
10/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	4782	5	4782	5	0.00
10/08/2017	2038 On 03-May-18			Bond Future	134.70	134.7130	134.7042	134.7130	0.00
10/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2434	2	2434	2	0.00
10/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	2414	2	2414	2	0.00
10/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2424	2	2424	2	0.00
10/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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10/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2040 On 02-November-17			Bond Future	9.89	94.4561	9.8883	94.4561	15,669.00
10/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1577	2	1577	2	0.00
10/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1545	2	1545	2	0.00
10/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1610	2	1610	2	0.00
10/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3572	4	3572	4	0.00
10/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3517	4	3517	4	0.00
10/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3463	3	3463	3	0.00
10/08/2017	2040 On 01-February-18			Bond Future	9.95	91.6834	9.9547	91.6834	0.00
10/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3030	3	3030	3	0.00
10/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3108	3	3108	3	0.00
10/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3069	3	3069	3	0.00
10/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3688	4	3688	4	0.00
10/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3644	4	3644	4	0.00
10/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3732	4	3732	4	0.00
10/08/2017	2040 On 03-May-18			Bond Future	10.02	93.4083	10.0210	93.4083	0.00
10/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4508	4	4508	4	0.00
10/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4551	5	4551	5	0.00
10/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4466	4	4466	4	0.00
10/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4148	4	4148	4	0.00
10/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4110	4	4110	4	0.00
10/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4072	4	4072	4	0.00
10/08/2017	2044 On 02-November-17			Bond Future	9.92	91.4865	9.9167	91.4865	20,734.00
10/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1518	2	1518	2	0.00
10/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1582	2	1582	2	0.00
10/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1550	2	1550	2	0.00
10/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3672	4	3672	4	0.00
10/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3616	4	3616	4	0.00
10/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3728	4	3728	4	0.00
10/08/2017	2044 On 01-February-18			Bond Future	9.98	88.7844	9.9811	88.7844	0.00
10/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3054	3	3054	3	0.00
10/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3093	3	3093	3	0.00
10/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3132	3	3132	3	0.00
10/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3728	4	3728	4	0.00

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10/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3818	4	3818	4	0.00
10/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3772	4	3772	4	0.00
10/08/2017	2044 On 03-May-18			Bond Future	10.05	90.4547	10.0452	90.4547	0.00
10/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4648	5	4648	5	0.00
10/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4605	5	4605	5	0.00
10/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4562	5	4562	5	0.00
10/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4156	4	4156	4	0.00
10/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4195	4	4195	4	0.00
10/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4118	4	4118	4	0.00
10/08/2017	2046 On 02-November-17			Bond Future	125.72	125.7260	125.7204	125.7260	21,292.00
10/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10580	11	10580	11	0.00
10/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10600	11	10600	11	0.00
10/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10590	11	10590	11	0.00
10/08/2017	2046 On 01-February-18			Bond Future	128.07	128.0743	128.0682	128.0743	0.00
10/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4832	5	4832	5	0.00
10/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4842	5	4842	5	0.00
10/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4852	5	4852	5	0.00
10/08/2017	2046 On 03-May-18			Bond Future	128.92	128.9283	128.9203	128.9283	0.00
10/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	990	1	990	1	0.00
10/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	970	1	970	1	0.00
10/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	980	1	980	1	0.00
10/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 02-November-17			Bond Future	134.64	134.6485	134.6423	134.6485	21,927.00
10/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	10008	10	10008	10	0.00
10/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	10018	10	10018	10	0.00
10/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	10028	10	10028	10	0.00
10/08/2017	2050 On 01-February-18			Bond Future	135.47	135.4724	135.4658	135.4724	0.00
10/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	4774	5	4774	5	0.00
10/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	4764	5	4764	5	0.00
10/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	4784	5	4784	5	0.00
10/08/2017	2050 On 03-May-18			Bond Future	138.08	138.0844	138.0758	138.0844	0.00
10/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	2466	2	2466	2	0.00
10/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	2456	2	2456	2	0.00
10/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	2446	2	2446	2	0.00
10/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
10/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
10/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	AL37 On 02-November-17			Index Future	557.49	557.9660	557.4910	557.9660	0.00
10/08/2017	AL37 On 01-February-18			Index Future	567.72	568.2010	567.7150	568.2010	0.00
10/08/2017	AL37 On 03-May-18			Index Future	578.39	578.8910	578.3930	578.8910	0.00
10/08/2017	AL7T On 02-November-17			Index Future	641.23	642.3490	641.2310	642.3490	0.00
10/08/2017	AL7T On 01-February-18			Index Future	652.99	654.1310	652.9910	654.1310	0.00
10/08/2017	AL7T On 03-May-18			Index Future	665.27	666.4380	665.2730	666.4380	0.00
10/08/2017	ALBI On 02-November-17			Index Future	574.90	575.4020	574.8950	575.4020	616.00
10/08/2017	ALBI On 01-February-18			Index Future	585.44	585.9570	585.4390	585.9570	0.00
10/08/2017	ALBI On 03-May-18			Index Future	596.45	596.9810	596.4500	596.9810	0.00
10/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2017	EL28 On 02-November-17			Bond Future	127.97	127.9733	127.9697	127.9733	0.00
10/08/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5910	6	5910	6	0.00
10/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5920	6	5920	6	0.00
10/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5900	6	5900	6	0.00
10/08/2017	EL28 On 01-February-18			Bond Future	130.36	130.3633	130.3593	130.3633	0.00
10/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1941	2	1941	2	0.00
10/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1951	2	1951	2	0.00
10/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1931	2	1931	2	0.00
10/08/2017	EL28 On 03-May-18			Bond Future	132.87	132.8769	132.8710	132.8769	0.00
10/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
10/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	309	0	309	0	0.00
10/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	319	0	319	0	0.00
10/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	329	0	329	0	0.00
10/08/2017	ES33 On 02-November-17			Bond Future	10.88	75.8862	10.8807	75.8862	9,466.00
10/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1286	1	1286	1	0.00
10/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1348	1	1348	1	0.00
10/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1224	1	1224	1	0.00
10/08/2017	ES33 On 01-February-18			Bond Future	10.99	77.2781	10.9907	77.2781	0.00
10/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	55	0	55	0	0.00
10/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	114	0	114	0	0.00
10/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	4	0	4	0	0.00
10/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 03-May-18			Bond Future	11.10	74.9401	11.0954	74.9401	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
10/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	606	1	606	1	0.00
10/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	721	1	721	1	0.00
10/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	664	1	664	1	0.00
10/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
10/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
10/08/2017	ES42 On 02-November-17			Bond Future	11.15	78.2182	11.1463	78.2182	7,957.00
10/08/2017	ES42 On 01-February-18			Bond Future	11.25	79.6526	11.2534	79.6526	0.00
10/08/2017	ES42 On 03-May-18			Bond Future	11.36	76.8897	11.3606	76.8897	0.00
10/08/2017	GOVI On 02-November-17			GOVI	573.71	574.2600	573.7110	574.2600	663.00
10/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	12510	2	12510	2	0.00
10/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	12610	2	12610	2	0.00
10/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	12710	2	12710	2	0.00
10/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 01-February-18			GOVI	584.23	584.7930	584.2320	584.7930	0.00
10/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	32020	4	32020	4	0.00
10/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	31920	4	31920	4	0.00
10/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	32120	4	32120	4	0.00
10/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 03-May-18			GOVI	595.22	595.7960	595.2200	595.7960	0.00
10/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	49500	6	49500	6	0.00
10/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	49300	6	49300	6	0.00
10/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	49400	6	49400	6	0.00
10/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
10/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
10/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2017	IGOV On 02-November-17			Index Future	252.01	251.9950	252.0140	251.9950	1,161.00
10/08/2017	IGOV On 01-February-18			Index Future	256.72	256.7010	256.7200	256.7010	0.00
10/08/2017	IGOV On 03-May-18			Index Future	261.67	261.6510	261.6660	261.6510	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
10/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
10/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
10/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7607	99.7636	99.7607	0.00
10/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6329	99.6419	99.6329	0.00
10/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.72	99.7067	99.7204	99.7067	0.00
10/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.82	99.7988	99.8197	99.7988	0.00
10/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7885	99.7915	99.7885	0.00
10/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9151	98.9235	98.9151	0.00
10/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.41	98.3934	98.4082	98.3934	0.00
10/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.29	98.2652	98.2859	98.2652	0.00
10/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.58	98.5500	98.5800	98.5500	0.00
10/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.89	98.8692	98.8940	98.8692	0.00
10/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.22	99.1878	99.2161	99.1878	0.00
10/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.56	99.5296	99.5630	99.5296	0.00
10/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.58	95.4703	95.5784	95.4703	0.00
10/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.78	94.6539	94.7825	94.6539	0.00
10/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.96	93.8074	93.9556	93.8074	0.00
10/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.11	93.9463	94.1086	93.9463	0.00
10/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.27	96.1067	96.2748	96.1067	51.00
10/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.38	96.2043	96.3760	96.2043	0.00
10/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.55	97.3770	97.5530	97.3770	0.00
10/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.75	99.5682	99.7505	99.5682	0.00
10/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.41	94.1697	94.4085	94.1697	0.00
10/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.42	91.1776	91.4240	91.1776	0.00
10/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.18	89.9268	90.1800	89.9268	0.00
10/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.36	92.0989	92.3554	92.0989	0.00
10/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.14	95.8860	96.1434	95.8860	0.00
10/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.70	94.4319	94.6977	94.4319	0.00
10/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.77	96.5023	96.7722	96.5023	0.00
10/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.50	100.2338	100.5036	100.2338	0.00
10/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
10/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
10/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
10/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
10/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
10/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
10/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,500.00
10/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
10/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
10/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
10/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
10/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
10/08/2017	R023 On 02-November-17			Bond Future	7.95	100.6766	7.9493	100.6766	53,785.00
10/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2667	3	2667	3	0.00
10/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2704	3	2704	3	0.00
10/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2741	3	2741	3	0.00
10/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	112	0	112	0	0.00
10/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	107	0	107	0	0.00
10/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	116	0	116	0	0.00
10/08/2017	R023 On 01-February-18			Bond Future	7.99	102.5233	7.9851	102.5233	0.00
10/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2117	2	2117	2	0.00
10/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2144	2	2144	2	0.00
10/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2090	2	2090	2	0.00
10/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	778	1	778	1	0.00
10/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	764	1	764	1	0.00
10/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	751	1	751	1	0.00
10/08/2017	R023 On 03-May-18			Bond Future	8.01	100.5219	8.0061	100.5219	0.00
10/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2119	2	2119	2	0.00
10/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2168	2	2168	2	0.00
10/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2143	2	2143	2	0.00
10/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1066	1	1066	1	0.00
10/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1080	1	1080	1	0.00
10/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1095	1	1095	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
10/08/2017	R035 On 02-November-17			Bond Future	9.67	95.1396	9.6702	95.1396	12,213.00
10/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	638	1	638	1	0.00
10/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	558	0	558	0	0.00
10/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	478	0	478	0	0.00
10/08/2017	R035 On 01-February-18			Bond Future	9.74	96.8847	9.7392	96.8847	0.00
10/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	84	0	84	0	0.00
10/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	6	0	6	0	0.00
10/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	72	0	72	0	0.00
10/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 03-May-18			Bond Future	9.80	94.2066	9.8007	94.2066	0.00
10/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	759	1	759	1	0.00
10/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	835	1	835	1	0.00
10/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	683	1	683	1	0.00
10/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R186 On 02-November-17			Bond Future	8.63	115.7864	8.6343	115.7864	159,899.00
10/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2031	2	2031	2	0.00
10/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2569	3	2569	3	0.00
10/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2657	3	2657	3	0.00
10/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3118	3	3118	3	0.00
10/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2613	3	2613	3	0.00
10/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	939	1	939	1	0.00
10/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	704	1	704	1	5,000.00
10/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	896	1	896	1	0.00
10/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1259	1	1259	1	2,500.00
10/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	917	1	917	1	0.00
10/08/2017	R186 On 01-February-18			Bond Future	8.69	112.6102	8.6853	112.6102	198.00
10/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1720	2	1720	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	363	0	363	0	1,460.00
10/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3473	4	3473	4	0.00
10/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4579	5	4579	5	0.00
10/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3308	3	3308	3	0.00
10/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3391	4	3391	4	0.00
10/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2507	3	2507	3	0.00
10/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3349	4	3349	4	0.00
10/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1441	1	1441	1	6,200.00
10/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	966	1	966	1	820.00
10/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1532	1	1532	1	0.00
10/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2085	2	2085	2	820.00
10/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1508	1	1508	1	0.00
10/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1486	1	1486	1	0.00
10/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2941	3	2941	3	0.00
10/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6708	7	6708	7	0.00
10/08/2017	R186 On 03-May-18			Bond Future	8.73	114.7288	8.7324	114.7288	0.00
10/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3589	4	3589	4	0.00
10/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3552	4	3552	4	0.00
10/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3515	4	3515	4	0.00
10/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2363	2	2363	2	0.00
10/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2389	2	2389	2	0.00
10/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2337	2	2337	2	0.00
10/08/2017	R197 On 02-November-17			Bond Future	301.33	301.0228	301.3330	301.0228	2,350.00
10/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3827	4	3827	4	0.00
10/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3817	4	3817	4	0.00
10/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3837	4	3837	4	0.00
10/08/2017	R197 On 01-February-18			Bond Future	299.91	299.5965	299.9117	299.5965	0.00
10/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1748	2	1748	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
10/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1758	2	1758	2	0.00
10/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1768	2	1768	2	0.00
10/08/2017	R197 On 03-May-18			Bond Future	305.69	305.3731	305.6905	305.3731	0.00
10/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1250	1	1250	1	0.00
10/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1230	1	1230	1	0.00
10/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1240	1	1240	1	0.00
10/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 02-November-17			Bond Future	242.42	242.4343	242.4235	242.4343	28,504.00
10/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11477	11	11477	11	0.00
10/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11487	11	11487	11	0.00
10/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11467	11	11467	11	0.00
10/08/2017	R202 On 01-February-18			Bond Future	243.21	243.2187	243.2066	243.2187	0.00
10/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5863	6	5863	6	0.00
10/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5853	6	5853	6	0.00
10/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5873	6	5873	6	0.00
10/08/2017	R202 On 03-May-18			Bond Future	247.89	247.9081	247.8927	247.9081	0.00
10/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	423	0	423	0	0.00
10/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	413	0	413	0	0.00
10/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	403	0	403	0	0.00
10/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R204 On 02-November-17			Bond Future	7.04	104.0812	7.0355	104.0812	44,457.00
10/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	760	1	760	1	0.00
10/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	770	1	770	1	0.00
10/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	749	1	749	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
10/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R204 On 01-February-18			Bond Future	6.92	101.9523	6.9205	101.9523	0.00
10/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	382	0	382	0	0.00
10/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	394	0	394	0	0.00
10/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	388	0	388	0	0.00
10/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	104	0	104	0	0.00
10/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	101	0	101	0	0.00
10/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	106	0	106	0	0.00
10/08/2017	R204 On 03-May-18			Bond Future	6.64	103.8704	6.6413	103.8704	0.00
10/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	386	0	386	0	0.00
10/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	390	0	390	0	0.00
10/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	381	0	381	0	0.00
10/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	117	0	117	0	0.00
10/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	115	0	115	0	0.00
10/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	113	0	113	0	0.00
10/08/2017	R207 On 02-November-17			Bond Future	7.35	102.1233	7.3477	102.1233	40,855.00
10/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1351	1	1351	1	0.00
10/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1389	1	1389	1	0.00
10/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1370	1	1370	1	0.00
10/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	7	0	7	0	0.00
10/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	6	0	6	0	0.00
10/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	6	0	6	0	0.00
10/08/2017	R207 On 01-February-18			Bond Future	7.33	100.3554	7.3328	100.3554	0.00
10/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	731	1	731	1	0.00
10/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	756	1	756	1	0.00
10/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	743	1	743	1	0.00
10/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	258	0	258	0	0.00
10/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	247	0	247	0	0.00
10/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	252	0	252	0	0.00
10/08/2017	R207 On 03-May-18			Bond Future	7.30	102.2434	7.2981	102.2434	0.00
10/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	787	1	787	1	0.00
10/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	777	1	777	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
10/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	767	1	767	1	0.00
10/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	353	0	353	0	0.00
10/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	359	0	359	0	0.00
10/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	348	0	348	0	0.00
10/08/2017	R208 On 02-November-17			Bond Future	7.52	98.5249	7.5178	98.5249	32,234.00
10/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1981	2	1981	2	0.00
10/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1954	2	1954	2	0.00
10/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1927	2	1927	2	0.00
10/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	22	0	22	0	0.00
10/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	23	0	23	0	0.00
10/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	21	0	21	0	0.00
10/08/2017	R208 On 01-February-18			Bond Future	7.53	100.3320	7.5280	100.3320	0.00
10/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1268	1	1268	1	0.00
10/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1287	1	1287	1	0.00
10/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1250	1	1250	1	0.00
10/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	433	0	433	0	0.00
10/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	424	0	424	0	0.00
10/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	416	0	416	0	0.00
10/08/2017	R208 On 03-May-18			Bond Future	7.52	98.8181	7.5201	98.8181	0.00
10/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1233	1	1233	1	0.00
10/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1265	1	1265	1	0.00
10/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1249	1	1249	1	0.00
10/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	585	1	585	1	0.00
10/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	594	1	594	1	0.00
10/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	603	1	603	1	0.00
10/08/2017	R209 On 02-November-17			Bond Future	9.63	71.8416	9.6330	71.8416	83,128.00
10/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1450	2	1450	2	0.00
10/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3241	3	3241	3	0.00
10/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1509	2	1509	2	0.00
10/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2213	2	2213	2	0.00
10/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1479	2	1479	2	0.00
10/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1632	2	1632	2	0.00
10/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	959	1	959	1	1,350.00
10/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	398	0	398	0	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6211	6	6211	6	0.00
10/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	30	0	30	0	2,800.00
10/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2726	3	2726	3	0.00
10/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1443	1	1443	1	6,500.00
10/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2168	2	2168	2	0.00
10/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1985	2	1985	2	1,350.00
10/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	3013	3	3013	3	0.00
10/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9763	10	9763	10	0.00
10/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2206	2	2206	2	0.00
10/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4791	5	4791	5	0.00
10/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	207	0	207	0	1,300.00
10/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	1115	1	1115	1	1,350.00
10/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	867	1	867	1	3,360.00
10/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2130	2	2130	2	0.00
10/08/2017	R209 On 01-February-18			Bond Future	9.69	73.1593	9.6925	73.1593	0.00
10/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2670	3	2670	3	0.00
10/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4136	4	4136	4	0.00
10/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2737	3	2737	3	0.00
10/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2703	3	2703	3	0.00
10/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3732	4	3732	4	0.00
10/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1756	2	1756	2	7,500.00
10/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1535	1	1535	1	3,000.00
10/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2523	2	2523	2	0.00
10/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2555	2	2555	2	0.00
10/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2491	2	2491	2	0.00
10/08/2017	R209 On 03-May-18			Bond Future	9.75	71.3861	9.7484	71.3861	0.00
10/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3553	4	3553	4	0.00
10/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3588	4	3588	4	0.00
10/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3519	4	3519	4	0.00
10/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2928	3	2928	3	0.00
10/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2869	3	2869	3	0.00
10/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2898	3	2898	3	0.00
10/08/2017	R210 On 02-November-17			Bond Future	186.21	186.2187	186.2098	186.2187	2,179.00
10/08/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5860	6	5860	6	0.00
10/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5880	6	5880	6	0.00
10/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5870	6	5870	6	0.00
10/08/2017	R210 On 01-February-18			Bond Future	189.69	189.6966	189.6871	189.6966	0.00
10/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2693	3	2693	3	0.00
10/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2683	3	2683	3	0.00
10/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2673	3	2673	3	0.00
10/08/2017	R210 On 03-May-18			Bond Future	190.89	190.9054	190.8932	190.9054	0.00
10/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	557	1	557	1	0.00
10/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	547	1	547	1	0.00
10/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	567	1	567	1	0.00
10/08/2017	R212 On 02-November-17			Bond Future	151.23	151.2407	151.2333	151.2407	3,812.00
10/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1177	1	1177	1	0.00
10/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1187	1	1187	1	0.00
10/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1167	1	1167	1	0.00
10/08/2017	R212 On 01-February-18			Bond Future	152.00	152.0056	151.9976	152.0056	0.00
10/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2692	3	2692	3	0.00
10/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2702	3	2702	3	0.00
10/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2712	3	2712	3	0.00
10/08/2017	R212 On 03-May-18			Bond Future	154.93	154.9364	154.9263	154.9364	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
10/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	646	1	646	1	0.00
10/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	626	1	626	1	0.00
10/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	636	1	636	1	0.00
10/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
10/08/2017	R213 On 02-November-17			Bond Future	9.29	84.1180	9.2931	84.1180	62,970.00
10/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1905	2	1905	2	0.00
10/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1941	2	1941	2	0.00
10/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1870	2	1870	2	0.00
10/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1560	2	1560	2	0.00
10/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1529	2	1529	2	0.00
10/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1499	2	1499	2	0.00
10/08/2017	R213 On 01-February-18			Bond Future	9.35	85.6609	9.3541	85.6609	0.00
10/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2795	3	2795	3	0.00
10/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2760	3	2760	3	0.00
10/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2725	3	2725	3	0.00
10/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2331	2	2331	2	0.00
10/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2361	2	2361	2	0.00
10/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2301	2	2301	2	0.00
10/08/2017	R213 On 03-May-18			Bond Future	9.41	83.7226	9.4074	83.7226	0.00
10/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3580	4	3580	4	0.00
10/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3616	4	3616	4	0.00
10/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3652	4	3652	4	0.00
10/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2551	3	2551	3	0.00
10/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2605	3	2605	3	0.00
10/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2578	3	2578	3	0.00
10/08/2017	R214 On 02-November-17			Bond Future	9.81	71.1084	9.8053	71.1084	44,022.00
10/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1213	1	1213	1	0.00
10/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1266	1	1266	1	0.00
10/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1240	1	1240	1	0.00
10/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2738	3	2738	3	0.00
10/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2783	3	2783	3	0.00
10/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2694	3	2694	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
10/08/2017	R214 On 01-February-18			Bond Future	9.87	72.4127	9.8682	72.4127	0.00
10/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2573	3	2573	3	0.00
10/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2639	3	2639	3	0.00
10/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2606	3	2606	3	0.00
10/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2866	3	2866	3	0.00
10/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2831	3	2831	3	0.00
10/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2901	3	2901	3	0.00
10/08/2017	R214 On 03-May-18			Bond Future	9.92	70.4787	9.9244	70.4787	0.00
10/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3543	4	3543	4	0.00
10/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3577	4	3577	4	0.00
10/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3509	4	3509	4	0.00
10/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3204	3	3204	3	0.00
10/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3172	3	3172	3	0.00
10/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3140	3	3140	3	0.00
10/08/2017	R248 On 02-November-17			Bond Future	9.88	90.8138	9.8774	90.8138	75,988.00
10/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1631	2	1631	2	0.00
10/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1598	2	1598	2	0.00
10/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1565	2	1565	2	0.00
10/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3664	4	3664	4	0.00
10/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3551	4	3551	4	0.00
10/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3607	4	3607	4	0.00
10/08/2017	R248 On 01-February-18			Bond Future	9.94	92.4796	9.9427	92.4796	170.00
10/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3376	3	3376	3	0.00
10/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3459	3	3459	3	0.00
10/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3417	3	3417	3	0.00
10/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3829	4	3829	4	0.00
10/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3740	4	3740	4	0.00
10/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3784	4	3784	4	0.00
10/08/2017	R248 On 03-May-18			Bond Future	10.00	89.7820	10.0012	89.7820	0.00
10/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4686	5	4686	5	0.00
10/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4642	5	4642	5	0.00
10/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4598	5	4598	5	0.00
10/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4147	4	4147	4	0.00
10/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4187	4	4187	4	0.00

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10/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4107	4	4107	4	0.00
