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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	2025 On 02-November-17			Bond Future	129.60	129.6079	129.5985	129.6079	2,291.00
12/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3371	3	3371	3	0.00
12/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3381	3	3381	3	0.00
12/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3361	3	3361	3	0.00
12/09/2017	2025 On 01-February-18			Bond Future	130.69	130.7004	130.6902	130.7004	0.00
12/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3210	3	3210	3	0.00
12/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3190	3	3190	3	0.00
12/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3200	3	3200	3	0.00
12/09/2017	2025 On 03-May-18			Bond Future	133.18	133.1876	133.1786	133.1876	0.00
12/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	31	0	31	0	0.00
12/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	21	0	21	0	0.00
12/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	41	0	41	0	0.00
12/09/2017	2029 On 02-November-17			Bond Future	100.13	100.1376	100.1303	100.1376	1,370.00
12/09/2017	2029 On 01-February-18			Bond Future	102.01	102.0153	102.0073	102.0153	0.00
12/09/2017	2029 On 03-May-18			Bond Future	102.93	102.9395	102.9325	102.9395	0.00
12/09/2017	2030 On 02-November-17			Bond Future	9.06	94.4216	9.0649	94.4216	59,104.00
12/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1875	2	1875	2	0.00
12/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	1942	2	1942	2	0.00
12/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2009	2	2009	2	0.00
12/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 01-February-18			Bond Future	9.12	92.1532	9.1174	92.1532	0.00
12/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1763	2	1763	2	0.00
12/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1829	2	1829	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1696	2	1696	2	0.00
12/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 03-May-18			Bond Future	9.17	93.8693	9.1728	93.8693	0.00
12/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2089	2	2089	2	0.00
12/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2219	2	2219	2	0.00
12/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2154	2	2154	2	0.00
12/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
12/09/2017	2032 On 02-November-17			Bond Future	9.30	92.6511	9.3035	92.6511	35,203.00
12/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2238	2	2238	2	0.00
12/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2284	2	2284	2	0.00
12/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2331	2	2331	2	0.00
12/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	897	1	897	1	0.00
12/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	949	1	949	1	0.00
12/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	923	1	923	1	0.00
12/09/2017	2032 On 01-February-18			Bond Future	9.36	94.3550	9.3619	94.3550	0.00
12/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2228	2	2228	2	7,800.00
12/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3290	3	3290	3	0.00
12/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1893	2	1893	2	7,500.00
12/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3247	3	3247	3	0.00
12/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2792	3	2792	3	750.00
12/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2596	3	2596	3	6,800.00
12/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3204	3	3204	3	0.00
12/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1822	2	1822	2	0.00
12/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3082	3	3082	3	0.00
12/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1850	2	1850	2	0.00
12/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2154	2	2154	2	0.00
12/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2320	2	2320	2	0.00
12/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1794	2	1794	2	0.00
12/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2680	3	2680	3	0.00
12/09/2017	2032 On 03-May-18			Bond Future	9.42	91.9552	9.4193	91.9552	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
12/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4384	4	4384	4	0.00
12/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4426	4	4426	4	0.00
12/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4469	5	4469	5	0.00
12/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2349	2	2349	2	0.00
12/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2403	2	2403	2	0.00
12/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2375	2	2375	2	0.00
12/09/2017	2033 On 02-November-17			Bond Future	104.26	104.2633	104.2559	104.2633	5,174.00
12/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5824	6	5824	6	0.00
12/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5814	6	5814	6	0.00
12/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5834	6	5834	6	0.00
12/09/2017	2033 On 01-February-18			Bond Future	106.21	106.2182	106.2103	106.2182	0.00
12/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3440	3	3440	3	0.00
12/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3450	3	3450	3	0.00
12/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3430	3	3430	3	0.00
12/09/2017	2033 On 03-May-18			Bond Future	107.15	107.1528	107.1458	107.1528	0.00
12/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	544	1	544	1	0.00
12/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	554	1	554	1	0.00
12/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	564	1	564	1	0.00
12/09/2017	2037 On 02-November-17			Bond Future	9.67	92.1270	9.6698	92.1270	54,475.00
12/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1768	2	1768	2	0.00
12/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1808	2	1808	2	0.00
12/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1729	2	1729	2	0.00
12/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1887	2	1887	2	0.00
12/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1847	2	1847	2	0.00
12/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1806	2	1806	2	0.00

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12/09/2017	2037 On 01-February-18			Bond Future	9.73	89.5660	9.7310	89.5660	160.00
12/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3180	3	3180	3	0.00
12/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3095	3	3095	3	0.00
12/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3137	3	3137	3	0.00
12/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2476	2	2476	2	0.00
12/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2405	2	2405	2	0.00
12/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2440	2	2440	2	0.00
12/09/2017	2037 On 03-May-18			Bond Future	9.79	91.2340	9.7946	91.2340	0.00
12/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4425	4	4425	4	0.00
12/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4512	5	4512	5	0.00
12/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4468	4	4468	4	0.00
12/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3044	3	3044	3	0.00
12/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3076	3	3076	3	0.00
12/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3012	3	3012	3	0.00
12/09/2017	2038 On 02-November-17			Bond Future	128.48	128.4880	128.4788	128.4880	19,544.00
12/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8331	8	8331	8	0.00
12/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8341	8	8341	8	0.00
12/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8321	8	8321	8	0.00
12/09/2017	2038 On 01-February-18			Bond Future	129.38	129.3923	129.3822	129.3923	0.00
12/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7548	8	7548	8	0.00
12/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7568	8	7568	8	0.00
12/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7558	8	7558	8	0.00
12/09/2017	2038 On 03-May-18			Bond Future	131.85	131.8546	131.8457	131.8546	0.00
12/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	424	0	424	0	0.00
12/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	444	0	444	0	0.00

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12/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	434	0	434	0	0.00
12/09/2017	2040 On 02-November-17			Bond Future	9.80	95.1910	9.7958	95.1910	16,379.00
12/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1434	1	1434	1	0.00
12/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1399	1	1399	1	0.00
12/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1469	1	1469	1	0.00
12/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2647	3	2647	3	0.00
12/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2596	3	2596	3	0.00
12/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2545	3	2545	3	0.00
12/09/2017	2040 On 01-February-18			Bond Future	9.86	92.4361	9.8587	92.4361	0.00
12/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3085	3	3085	3	0.00
12/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3172	3	3172	3	0.00
12/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3128	3	3128	3	0.00
12/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2951	3	2951	3	0.00
12/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2911	3	2911	3	0.00
12/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2991	3	2991	3	0.00
12/09/2017	2040 On 03-May-18			Bond Future	9.92	94.1575	9.9241	94.1575	0.00
12/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4690	5	4690	5	0.00
12/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4735	5	4735	5	0.00
12/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4645	5	4645	5	0.00
12/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3533	4	3533	4	0.00
12/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3497	4	3497	4	0.00
12/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3461	3	3461	3	0.00
12/09/2017	2044 On 02-November-17			Bond Future	9.81	92.3103	9.8146	92.3103	26,125.00
12/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1401	1	1401	1	0.00
12/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1471	1	1471	1	0.00
12/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1436	1	1436	1	0.00
12/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2690	3	2690	3	0.00
12/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2638	3	2638	3	0.00
12/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2743	3	2743	3	0.00
12/09/2017	2044 On 01-February-18			Bond Future	9.88	89.6276	9.8753	89.6276	0.00
12/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3158	3	3158	3	0.00
12/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3201	3	3201	3	0.00
12/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3245	3	3245	3	0.00
12/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2952	3	2952	3	0.00

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12/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3034	3	3034	3	0.00
12/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2993	3	2993	3	0.00
12/09/2017	2044 On 03-May-18			Bond Future	9.94	91.2966	9.9383	91.2966	0.00
12/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4892	5	4892	5	0.00
12/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4846	5	4846	5	0.00
12/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4800	5	4800	5	0.00
12/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3509	4	3509	4	0.00
12/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3545	4	3545	4	0.00
12/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3473	4	3473	4	0.00
12/09/2017	2046 On 02-November-17			Bond Future	123.98	123.9937	123.9847	123.9937	21,292.00
12/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12315	12	12315	12	0.00
12/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12335	12	12335	12	0.00
12/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12325	12	12325	12	0.00
12/09/2017	2046 On 01-February-18			Bond Future	126.31	126.3185	126.3089	126.3185	0.00
12/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6591	7	6591	7	0.00
12/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6601	7	6601	7	0.00
12/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6611	7	6611	7	0.00
12/09/2017	2046 On 03-May-18			Bond Future	127.12	127.1242	127.1158	127.1242	0.00
12/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	824	1	824	1	0.00
12/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	834	1	834	1	0.00
12/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	814	1	814	1	0.00
12/09/2017	2050 On 02-November-17			Bond Future	131.88	131.8911	131.8815	131.8911	22,382.00
12/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12769	13	12769	13	0.00
12/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12779	13	12779	13	0.00
12/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12789	13	12789	13	0.00
12/09/2017	2050 On 01-February-18			Bond Future	132.68	132.6906	132.6806	132.6906	0.00
12/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7559	8	7559	8	0.00
12/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7549	8	7549	8	0.00
12/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7569	8	7569	8	0.00
12/09/2017	2050 On 03-May-18			Bond Future	135.21	135.2157	135.2068	135.2157	0.00
12/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	423	0	423	0	0.00
12/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	403	0	403	0	0.00
12/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	413	0	413	0	0.00
12/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	AL37 On 02-November-17			Index Future	561.35	561.4870	561.3510	561.4870	0.00
12/09/2017	AL37 On 01-February-18			Index Future	571.68	571.8130	571.6750	571.8130	0.00
12/09/2017	AL37 On 03-May-18			Index Future	582.32	582.4650	582.3240	582.4650	0.00
12/09/2017	AL7T On 02-November-17			Index Future	647.46	647.8250	647.4570	647.8250	0.00
12/09/2017	AL7T On 01-February-18			Index Future	659.36	659.7400	659.3640	659.7400	0.00
12/09/2017	AL7T On 03-May-18			Index Future	671.65	672.0290	671.6470	672.0290	0.00
12/09/2017	ALBI On 02-November-17			Index Future	579.83	579.9160	579.8260	579.9160	791.00
12/09/2017	ALBI On 01-February-18			Index Future	590.49	590.5820	590.4890	590.5820	0.00
12/09/2017	ALBI On 03-May-18			Index Future	601.49	601.5840	601.4890	601.5840	0.00
12/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	EL28 On 02-November-17			Bond Future	127.48	127.4914	127.4844	127.4914	0.00
12/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6396	6	6396	6	0.00
12/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6406	6	6406	6	0.00
12/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6386	6	6386	6	0.00
12/09/2017	EL28 On 01-February-18			Bond Future	129.87	129.8818	129.8743	129.8818	0.00
12/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2426	2	2426	2	0.00
12/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2436	2	2436	2	0.00
12/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2416	2	2416	2	0.00
12/09/2017	EL28 On 03-May-18			Bond Future	132.35	132.3536	132.3471	132.3536	0.00
12/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	833	1	833	1	0.00
12/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	843	1	843	1	0.00
12/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	853	1	853	1	0.00
12/09/2017	ES33 On 02-November-17			Bond Future	10.76	76.5317	10.7591	76.5317	9,466.00
12/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	548	1	548	1	0.00
12/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	609	1	609	1	0.00
12/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	486	0	486	0	0.00
12/09/2017	ES33 On 01-February-18			Bond Future	10.86	77.9391	10.8641	77.9391	0.00
12/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	752	1	752	1	0.00
12/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	811	1	811	1	0.00
12/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	870	1	870	1	0.00
12/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 03-May-18			Bond Future	10.97	75.5993	10.9667	75.5993	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
12/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1363	1	1363	1	0.00
12/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1478	1	1478	1	0.00
12/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1420	1	1420	1	0.00
12/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
12/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
12/09/2017	ES42 On 02-November-17			Bond Future	11.02	79.0507	11.0190	79.0507	7,957.00
12/09/2017	ES42 On 01-February-18			Bond Future	11.12	80.5043	11.1209	80.5043	0.00
12/09/2017	ES42 On 03-May-18			Bond Future	11.23	77.7424	11.2256	77.7424	0.00
12/09/2017	GOVI On 02-November-17			GOVI	578.63	578.7600	578.6280	578.7600	669.00
12/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	61680	6	61680	6	0.00
12/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	61780	6	61780	6	0.00
12/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	61880	6	61880	6	0.00
12/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 01-February-18			GOVI	589.27	589.4050	589.2690	589.4050	0.00
12/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	82390	8	82390	8	0.00
12/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	82290	8	82290	8	0.00
12/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	82490	8	82490	8	0.00
12/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 03-May-18			GOVI	600.25	600.3840	600.2460	600.3840	0.00
12/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	99760	10	99760	10	0.00
12/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	99560	10	99560	10	0.00
12/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	99660	10	99660	10	0.00
12/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
12/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
12/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2017	IGOV On 02-November-17			Index Future	250.15	250.1350	250.1520	250.1350	1,163.00
12/09/2017	IGOV On 01-February-18			Index Future	254.84	254.8250	254.8410	254.8250	0.00
12/09/2017	IGOV On 03-May-18			Index Future	259.69	259.6740	259.6940	259.6740	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
12/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
12/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
12/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7611	99.7639	99.7611	0.00
12/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6184	99.6189	99.6184	0.00
12/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6642	99.6665	99.6642	0.00
12/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7148	99.7145	99.7148	0.00
12/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7921	99.7941	99.7921	0.00
12/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.8977	98.8991	98.8977	0.00
12/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3589	98.3595	98.3589	0.00
12/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1790	98.1789	98.1790	0.00
12/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4400	98.4400	98.4400	0.00
12/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.73	98.7235	98.7253	98.7235	0.00
12/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.02	99.0121	99.0159	99.0121	0.00
12/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.33	99.3229	99.3329	99.3229	0.00
12/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.11	95.1166	95.1149	95.1166	0.00
12/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.28	94.2795	94.2814	94.2795	0.00
12/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.42	93.4168	93.4210	93.4168	0.00
12/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.55	93.5416	93.5472	93.5416	0.00
12/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.69	95.6902	95.6921	95.6902	51.00
12/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.76	95.7685	95.7642	95.7685	0.00
12/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.92	96.9267	96.9177	96.9267	0.00
12/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.09	99.1024	99.0916	99.1024	0.00
12/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.44	93.4475	93.4404	93.4475	0.00
12/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.42	90.4180	90.4207	90.4180	0.00
12/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.15	89.1437	89.1544	89.1437	0.00
12/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.33	91.3183	91.3338	91.3183	0.00
12/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.13	95.1225	95.1345	95.1225	0.00
12/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.66	93.6601	93.6647	93.6601	0.00
12/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.74	95.7470	95.7437	95.7470	0.00
12/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.49	99.4973	99.4877	99.4973	0.00
12/09/2017	IS10 On 20-December-27			Interest Rate Swap	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
12/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
12/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
12/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
12/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
12/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
12/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
12/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
12/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
12/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
12/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
12/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
12/09/2017	R023 On 02-November-17			Bond Future	7.78	101.3550	7.7796	101.3550	57,230.00
12/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3289	3	3289	3	0.00
12/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3329	3	3329	3	0.00
12/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3369	3	3369	3	0.00
12/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	13	0	13	0	0.00
12/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	12	0	12	0	0.00
12/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	14	0	14	0	0.00
12/09/2017	R023 On 01-February-18			Bond Future	7.80	103.2189	7.8038	103.2189	0.00
12/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2477	3	2477	3	0.00
12/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2508	3	2508	3	0.00
12/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2446	2	2446	2	0.00
12/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	391	0	391	0	0.00
12/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	382	0	382	0	0.00
12/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	373	0	373	0	0.00
12/09/2017	R023 On 03-May-18			Bond Future	7.82	101.2116	7.8182	101.2116	0.00
12/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2473	3	2473	3	0.00
12/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2527	3	2527	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
12/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2500	3	2500	3	0.00
12/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	688	1	688	1	0.00
12/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	699	1	699	1	0.00
12/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	710	1	710	1	0.00
12/09/2017	R035 On 02-November-17			Bond Future	9.56	95.8798	9.5619	95.8798	22,815.00
12/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	305	0	305	0	0.00
12/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	225	0	225	0	0.00
12/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	385	0	385	0	0.00
12/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 01-February-18			Bond Future	9.63	97.6430	9.6267	97.6430	0.00
12/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	811	1	811	1	0.00
12/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	967	1	967	1	0.00
12/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	889	1	889	1	0.00
12/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 03-May-18			Bond Future	9.69	94.9613	9.6869	94.9613	0.00
12/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1642	2	1642	2	0.00
12/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1718	2	1718	2	0.00
12/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1566	2	1566	2	0.00
12/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R186 On 02-November-17			Bond Future	8.47	116.7558	8.4698	116.7558	167,512.00
12/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2458	3	2458	3	0.00
12/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3114	3	3114	3	0.00
12/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3221	3	3221	3	0.00
12/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3768	4	3768	4	0.00
12/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1786	2	1786	2	0.00
12/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3167	3	3167	3	0.00
12/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	376	0	376	0	0.00
12/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	907	1	907	1	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	245	0	245	0	5,000.00
12/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	351	0	351	0	0.00
12/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	577	1	577	1	0.00
12/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	363	0	363	0	0.00
12/09/2017	R186 On 01-February-18			Bond Future	8.51	113.6029	8.5129	113.6029	198.00
12/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	374	0	374	0	1,460.00
12/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	1972	2	1972	2	1,460.00
12/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4025	4	4025	4	0.00
12/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5268	5	5268	5	0.00
12/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3837	4	3837	4	0.00
12/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2912	3	2912	3	0.00
12/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3931	4	3931	4	0.00
12/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3884	4	3884	4	0.00
12/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	925	1	925	1	0.00
12/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	858	1	858	1	6,200.00
12/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1355	1	1355	1	820.00
12/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	521	1	521	1	820.00
12/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	891	1	891	1	0.00
12/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	908	1	908	1	0.00
12/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2058	2	2058	2	0.00
12/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5584	6	5584	6	0.00
12/09/2017	R186 On 03-May-18			Bond Future	8.56	115.7186	8.5556	115.7186	0.00
12/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4077	4	4077	4	0.00
12/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4035	4	4035	4	0.00
12/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	3994	4	3994	4	0.00
12/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1711	2	1711	2	0.00
12/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1733	2	1733	2	0.00
12/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1689	2	1689	2	0.00
12/09/2017	R197 On 02-November-17			Bond Future	301.51	301.2954	301.5124	301.2954	2,350.00
12/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3648	4	3648	4	0.00
12/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3638	4	3638	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
12/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3658	4	3658	4	0.00
12/09/2017	R197 On 01-February-18			Bond Future	300.19	299.9707	300.1908	299.9707	0.00
12/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1469	2	1469	2	0.00
12/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1479	2	1479	2	0.00
12/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1489	2	1489	2	0.00
12/09/2017	R197 On 03-May-18			Bond Future	305.91	305.6792	305.9065	305.6792	0.00
12/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1466	1	1466	1	0.00
12/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1446	1	1446	1	0.00
12/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1456	1	1456	1	0.00
12/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 02-November-17			Bond Future	240.50	240.5148	240.4976	240.5148	28,647.00
12/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13402	13	13402	13	0.00
12/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13412	13	13412	13	0.00
12/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13392	13	13392	13	0.00
12/09/2017	R202 On 01-February-18			Bond Future	241.30	241.3201	241.3020	241.3201	0.00
12/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7768	8	7768	8	0.00
12/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7758	8	7758	8	0.00
12/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7778	8	7778	8	0.00
12/09/2017	R202 On 03-May-18			Bond Future	245.90	245.9126	245.8963	245.9126	0.00
12/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1594	2	1594	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1574	2	1574	2	0.00
12/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1584	2	1584	2	0.00
12/09/2017	R204 On 02-November-17			Bond Future	6.79	104.3050	6.7910	104.3050	46,398.00
12/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	1022	1	1022	1	0.00
12/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	1032	1	1032	1	0.00
12/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	1011	1	1011	1	0.00
12/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R204 On 01-February-18			Bond Future	6.60	102.1850	6.5971	102.1850	0.00
12/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	568	1	568	1	0.00
12/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	583	1	583	1	0.00
12/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	575	1	575	1	0.00
12/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	19	0	19	0	0.00
12/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	19	0	19	0	0.00
12/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	20	0	20	0	0.00
12/09/2017	R204 On 03-May-18			Bond Future	6.22	104.0882	6.2151	104.0882	0.00
12/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	548	1	548	1	0.00
12/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	554	1	554	1	0.00
12/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	543	1	543	1	0.00
12/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	20	0	20	0	0.00
12/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	19	0	19	0	0.00
12/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	19	0	19	0	0.00
12/09/2017	R207 On 02-November-17			Bond Future	7.10	102.5581	7.1018	102.5581	41,067.00
12/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1834	2	1834	2	0.00
12/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1873	2	1873	2	0.00
12/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1854	2	1854	2	0.00
12/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R207 On 01-February-18			Bond Future	7.05	100.8030	7.0499	100.8030	0.00
12/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1054	1	1054	1	0.00
12/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1084	1	1084	1	0.00
12/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1069	1	1069	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
12/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	76	0	76	0	0.00
12/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	71	0	71	0	0.00
12/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	74	0	74	0	0.00
12/09/2017	R207 On 03-May-18			Bond Future	6.98	102.6804	6.9822	102.6804	0.00
12/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1064	1	1064	1	0.00
12/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1051	1	1051	1	0.00
12/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1038	1	1038	1	0.00
12/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	132	0	132	0	0.00
12/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	135	0	135	0	0.00
12/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	129	0	129	0	0.00
12/09/2017	R208 On 02-November-17			Bond Future	7.33	99.0169	7.3276	99.0169	32,186.00
12/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2516	3	2516	3	0.00
12/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2487	3	2487	3	0.00
12/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2459	2	2459	2	0.00
12/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
12/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
12/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
12/09/2017	R208 On 01-February-18			Bond Future	7.32	100.8378	7.3192	100.8378	0.00
12/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1584	2	1584	2	0.00
12/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1606	2	1606	2	0.00
12/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1562	2	1562	2	0.00
12/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	175	0	175	0	0.00
12/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	170	0	170	0	0.00
12/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	165	0	165	0	0.00
12/09/2017	R208 On 03-May-18			Bond Future	7.30	99.3147	7.2984	99.3147	0.00
12/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1505	2	1505	2	0.00
12/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1543	2	1543	2	0.00
12/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1524	2	1524	2	0.00
12/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	300	0	300	0	0.00
12/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	306	0	306	0	0.00
12/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	313	0	313	0	0.00
12/09/2017	R209 On 02-November-17			Bond Future	9.53	72.4472	9.5271	72.4472	116,861.00
12/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1397	1	1397	1	0.00
12/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3468	3	3468	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
12/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1465	1	1465	1	0.00
12/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2281	2	2281	2	0.00
12/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1431	1	1431	1	0.00
12/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1606	2	1606	2	0.00
12/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	850	1	850	1	1,350.00
12/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	280	0	280	0	2,248.00
12/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6757	7	6757	7	0.00
12/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	8	0	8	0	2,800.00
12/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2874	3	2874	3	0.00
12/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	803	1	803	1	6,500.00
12/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1412	1	1412	1	0.00
12/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1251	1	1251	1	1,350.00
12/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2195	2	2195	2	0.00
12/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	9033	9	9033	9	0.00
12/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	556	1	556	1	1,350.00
12/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1445	1	1445	1	0.00
12/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3965	4	3965	4	0.00
12/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	45	0	45	0	1,300.00
12/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	386	0	386	0	1,138.00
12/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1378	1	1378	1	0.00
12/09/2017	R209 On 01-February-18			Bond Future	9.58	73.7794	9.5829	73.7794	0.00
12/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2742	3	2742	3	0.00
12/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4354	4	4354	4	0.00
12/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2817	3	2817	3	0.00
12/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2780	3	2780	3	0.00
12/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3913	4	3913	4	0.00
12/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1213	1	1213	1	7,500.00
12/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1029	1	1029	1	3,000.00
12/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1875	2	1875	2	0.00
12/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1903	2	1903	2	0.00
12/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1847	2	1847	2	0.00
12/09/2017	R209 On 03-May-18			Bond Future	9.64	72.0043	9.6377	72.0043	0.00
12/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3829	4	3829	4	0.00
12/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3867	4	3867	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
12/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3792	4	3792	4	0.00
12/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2476	2	2476	2	0.00
12/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2423	2	2423	2	0.00
12/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2449	2	2449	2	0.00
12/09/2017	R210 On 02-November-17			Bond Future	185.37	185.3819	185.3683	185.3819	2,179.00
12/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6702	7	6702	7	0.00
12/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6722	7	6722	7	0.00
12/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6712	7	6712	7	0.00
12/09/2017	R210 On 01-February-18			Bond Future	188.84	188.8579	188.8432	188.8579	0.00
12/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3537	4	3537	4	0.00
12/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3527	4	3527	4	0.00
12/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3517	4	3517	4	0.00
12/09/2017	R210 On 03-May-18			Bond Future	190.02	190.0291	190.0161	190.0291	0.00
12/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1434	1	1434	1	0.00
12/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1424	1	1424	1	0.00
12/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1444	1	1444	1	0.00
12/09/2017	R212 On 02-November-17			Bond Future	151.21	151.2481	151.2055	151.2481	4,057.00
12/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1205	1	1205	1	0.00
12/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1215	1	1215	1	0.00
12/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1195	1	1195	1	0.00
12/09/2017	R212 On 01-February-18			Bond Future	152.00	152.0458	152.0017	152.0458	0.00
12/09/2017	R212 On 01-February-18	154.70	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
12/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2688	3	2688	3	0.00
12/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2698	3	2698	3	0.00
12/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2708	3	2708	3	0.00
12/09/2017	R212 On 03-May-18			Bond Future	154.90	154.9392	154.8958	154.9392	0.00
12/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	616	1	616	1	0.00
12/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	596	1	596	1	0.00
12/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	606	1	606	1	0.00
12/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
12/09/2017	R213 On 02-November-17			Bond Future	9.17	84.9244	9.1671	84.9244	63,283.00
12/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2055	2	2055	2	0.00
12/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2097	2	2097	2	0.00
12/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2012	2	2012	2	0.00
12/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	862	1	862	1	0.00
12/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	838	1	838	1	0.00
12/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	815	1	815	1	0.00
12/09/2017	R213 On 01-February-18			Bond Future	9.22	86.4862	9.2233	86.4862	0.00
12/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	2932	3	2932	3	0.00
12/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2893	3	2893	3	0.00
12/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2854	3	2854	3	0.00
12/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1604	2	1604	2	0.00
12/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1630	2	1630	2	0.00
12/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1579	2	1579	2	0.00
12/09/2017	R213 On 03-May-18			Bond Future	9.27	84.5475	9.2746	84.5475	0.00
12/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	3944	4	3944	4	0.00
12/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	3983	4	3983	4	0.00
12/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4022	4	4022	4	0.00
12/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2059	2	2059	2	0.00
12/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2108	2	2108	2	0.00
12/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2084	2	2084	2	0.00
12/09/2017	R214 On 02-November-17			Bond Future	9.69	71.8426	9.6938	71.8426	44,034.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1147	1	1147	1	0.00
12/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1206	1	1206	1	0.00
12/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1176	1	1176	1	0.00
12/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1905	2	1905	2	0.00
12/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1946	2	1946	2	0.00
12/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1865	2	1865	2	0.00
12/09/2017	R214 On 01-February-18			Bond Future	9.75	73.1638	9.7529	73.1638	0.00
12/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2638	3	2638	3	0.00
12/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2712	3	2712	3	0.00
12/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2674	3	2674	3	0.00
12/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2147	2	2147	2	0.00
12/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2116	2	2116	2	0.00
12/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2178	2	2178	2	0.00
12/09/2017	R214 On 03-May-18			Bond Future	9.81	71.2305	9.8077	71.2305	0.00
12/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3845	4	3845	4	0.00
12/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3883	4	3883	4	0.00
12/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3808	4	3808	4	0.00
12/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2714	3	2714	3	0.00
12/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2685	3	2685	3	0.00
12/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2656	3	2656	3	0.00
12/09/2017	R248 On 02-November-17			Bond Future	9.79	91.5726	9.7854	91.5726	81,327.00
12/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1456	1	1456	1	0.00
12/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1420	1	1420	1	0.00
12/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1384	1	1384	1	0.00
12/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2680	3	2680	3	0.00
12/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2572	3	2572	3	0.00
12/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2626	3	2626	3	0.00
12/09/2017	R248 On 01-February-18			Bond Future	9.85	93.2567	9.8473	93.2567	170.00
12/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3373	3	3373	3	0.00
12/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3465	3	3465	3	0.00
12/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3419	3	3419	3	0.00
12/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3003	3	3003	3	0.00
12/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2922	3	2922	3	0.00
12/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2963	3	2963	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
12/09/2017	R248 On 03-May-18			Bond Future	9.90	90.5567	9.9049	90.5567	0.00
12/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	4995	5	4995	5	0.00
12/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	4948	5	4948	5	0.00
12/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4902	5	4902	5	0.00
12/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3631	4	3631	4	0.00
12/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3668	4	3668	4	0.00
12/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3594	4	3594	4	0.00