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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	2025 On 02-November-17			Bond Future	130.48	130.3950	130.4772	130.3950	914.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2493	3	2493	3	0.00
03/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2503	3	2503	3	0.00
03/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2483	3	2483	3	0.00
03/10/2017	2025 On 01-February-18			Bond Future	131.58	131.4985	131.5824	131.4985	0.00
03/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2318	2	2318	2	0.00
03/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2298	2	2298	2	0.00
03/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2308	2	2308	2	0.00
03/10/2017	2025 On 03-May-18			Bond Future	134.08	133.9940	134.0777	133.9940	0.00
03/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	858	1	858	1	0.00
03/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	868	1	868	1	0.00
03/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	878	1	878	1	0.00
03/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2029 On 02-November-17			Bond Future	99.54	99.5446	99.5408	99.5446	1,370.00
03/10/2017	2029 On 01-February-18			Bond Future	101.40	101.4082	101.4045	101.4082	0.00
03/10/2017	2029 On 03-May-18			Bond Future	102.31	102.3157	102.3105	102.3157	0.00
03/10/2017	2030 On 02-November-17			Bond Future	9.24	93.5966	9.2404	93.5966	59,072.00
03/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	673	1	673	1	0.00
03/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	740	1	740	1	0.00
03/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	807	1	807	1	0.00
03/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 01-February-18			Bond Future	9.30	91.3117	9.2992	91.3117	0.00
03/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	538	1	538	1	0.00
03/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	604	1	604	1	0.00
03/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	471	1	471	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
03/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 03-May-18			Bond Future	9.36	93.0097	9.3615	93.0097	0.00
03/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	838	1	838	1	0.00
03/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	968	1	968	1	0.00
03/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	903	1	903	1	0.00
03/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2032 On 02-November-17			Bond Future	9.47	91.8564	9.4723	91.8564	32,988.00
03/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1177	1	1177	1	0.00
03/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1214	2	1214	2	0.00
03/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1252	2	1252	2	0.00
03/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	1052	1	1052	1	0.00
03/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1121	1	1121	1	0.00
03/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	1086	1	1086	1	0.00
03/10/2017	2032 On 01-February-18			Bond Future	9.54	93.5443	9.5365	93.5443	0.00
03/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1496	2	1496	2	7,800.00
03/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2391	3	2391	3	0.00
03/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2353	3	2353	3	0.00
03/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1229	1	1229	1	7,500.00
03/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1963	2	1963	2	750.00
03/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1799	2	1799	2	6,800.00
03/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2316	3	2316	3	0.00
03/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2186	2	2186	2	0.00
03/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3675	3	3675	3	0.00
03/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2583	2	2583	2	0.00
03/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2780	3	2780	3	0.00
03/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2220	2	2220	2	0.00
03/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2152	2	2152	2	0.00
03/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3206	3	3206	3	0.00
03/10/2017	2032 On 03-May-18			Bond Future	9.60	91.1271	9.6002	91.1271	0.00
03/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3432	4	3432	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
03/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3470	4	3470	4	0.00
03/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3508	4	3508	4	0.00
03/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2672	2	2672	2	0.00
03/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2734	3	2734	3	0.00
03/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2703	2	2703	2	0.00
03/10/2017	2033 On 02-November-17			Bond Future	105.16	105.2295	105.1561	105.2295	5,234.00
03/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	4924	5	4924	5	0.00
03/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	4914	5	4914	5	0.00
03/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	4934	5	4934	5	0.00
03/10/2017	2033 On 01-February-18			Bond Future	107.12	107.1995	107.1250	107.1995	0.00
03/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2525	2	2525	2	0.00
03/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2535	2	2535	2	0.00
03/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2515	2	2515	2	0.00
03/10/2017	2033 On 03-May-18			Bond Future	108.07	108.1473	108.0698	108.1473	0.00
03/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	370	0	370	0	0.00
03/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	360	0	360	0	0.00
03/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	380	0	380	0	0.00
03/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2037 On 02-November-17			Bond Future	9.76	91.9139	9.7572	91.9139	54,588.00
03/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	1031	1	1031	1	0.00
03/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	1064	1	1064	1	0.00
03/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	998	1	998	1	0.00
03/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1849	2	1849	2	0.00
03/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1802	2	1802	2	0.00
03/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1755	2	1755	2	0.00
03/10/2017	2037 On 01-February-18			Bond Future	9.82	89.3476	9.8212	89.3476	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2590	3	2590	3	0.00
03/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2511	3	2511	3	0.00
03/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2550	3	2550	3	0.00
03/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2598	2	2598	2	0.00
03/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2521	2	2521	2	0.00
03/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2560	2	2560	2	0.00
03/10/2017	2037 On 03-May-18			Bond Future	9.89	91.0092	9.8880	91.0092	0.00
03/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3851	4	3851	4	0.00
03/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3934	4	3934	4	0.00
03/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3893	4	3893	4	0.00
03/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3191	3	3191	3	0.00
03/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3225	3	3225	3	0.00
03/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3156	3	3156	3	0.00
03/10/2017	2038 On 02-November-17			Bond Future	128.93	128.7281	128.9298	128.7281	19,719.00
03/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	7880	8	7880	8	0.00
03/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	7890	8	7890	8	0.00
03/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	7870	8	7870	8	0.00
03/10/2017	2038 On 01-February-18			Bond Future	129.84	129.6332	129.8389	129.6332	0.00
03/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7091	7	7091	7	0.00
03/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7111	7	7111	7	0.00
03/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7101	7	7101	7	0.00
03/10/2017	2038 On 03-May-18			Bond Future	132.30	132.0934	132.3011	132.0934	0.00
03/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	31	0	31	0	0.00
03/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	11	0	11	0	0.00
03/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	21	0	21	0	0.00
03/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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03/10/2017	2040 On 02-November-17			Bond Future	9.86	95.0539	9.8626	95.0539	17,446.00
03/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	795	1	795	1	0.00
03/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	767	1	767	1	0.00
03/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	823	1	823	1	0.00
03/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2578	2	2578	2	0.00
03/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2519	2	2519	2	0.00
03/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2461	2	2461	2	0.00
03/10/2017	2040 On 01-February-18			Bond Future	9.93	92.2952	9.9277	92.2952	0.00
03/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2568	3	2568	3	0.00
03/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2648	3	2648	3	0.00
03/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2608	3	2608	3	0.00
03/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	3004	3	3004	3	0.00
03/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2961	3	2961	3	0.00
03/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3047	3	3047	3	0.00
03/10/2017	2040 On 03-May-18			Bond Future	10.00	94.0114	9.9956	94.0114	0.00
03/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4185	4	4185	4	0.00
03/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4228	4	4228	4	0.00
03/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4141	4	4141	4	0.00
03/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3617	3	3617	3	0.00
03/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3579	3	3579	3	0.00
03/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3542	3	3542	3	0.00
03/10/2017	2044 On 02-November-17			Bond Future	9.87	92.2972	9.8667	92.2972	26,425.00
03/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	804	1	804	1	0.00
03/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	861	1	861	1	0.00
03/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	832	1	832	1	0.00
03/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2531	2	2531	2	0.00
03/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2472	2	2472	2	0.00
03/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2590	2	2590	2	0.00
03/10/2017	2044 On 01-February-18			Bond Future	9.93	89.6129	9.9291	89.6129	0.00
03/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2695	3	2695	3	0.00
03/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2736	3	2736	3	0.00
03/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2778	3	2778	3	0.00
03/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2939	3	2939	3	0.00
03/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3024	3	3024	3	0.00

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03/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2981	3	2981	3	0.00
03/10/2017	2044 On 03-May-18			Bond Future	9.99	91.2793	9.9940	91.2793	0.00
03/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4446	5	4446	5	0.00
03/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4402	5	4402	5	0.00
03/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4357	5	4357	5	0.00
03/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3529	3	3529	3	0.00
03/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3567	3	3567	3	0.00
03/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3492	3	3492	3	0.00
03/10/2017	2046 On 02-November-17			Bond Future	124.33	124.3324	124.3280	124.3324	21,292.00
03/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	11972	12	11972	12	0.00
03/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	11992	12	11992	12	0.00
03/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	11982	12	11982	12	0.00
03/10/2017	2046 On 01-February-18			Bond Future	126.66	126.6601	126.6556	126.6601	0.00
03/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	6244	6	6244	6	0.00
03/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	6254	6	6254	6	0.00
03/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	6264	6	6264	6	0.00
03/10/2017	2046 On 03-May-18			Bond Future	127.46	127.4659	127.4594	127.4659	0.00
03/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	481	0	481	0	0.00
03/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	491	0	491	0	0.00
03/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	471	0	471	0	0.00
03/10/2017	2050 On 02-November-17			Bond Future	132.74	132.7479	132.7428	132.7479	22,612.00
03/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	11907	12	11907	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	11917	12	11917	12	0.00
03/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	11927	12	11927	12	0.00
03/10/2017	2050 On 01-February-18			Bond Future	133.55	133.5599	133.5549	133.5599	0.00
03/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	6685	7	6685	7	0.00
03/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	6675	7	6675	7	0.00
03/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	6695	7	6695	7	0.00
03/10/2017	2050 On 03-May-18			Bond Future	136.09	136.0947	136.0876	136.0947	0.00
03/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	478	0	478	0	0.00
03/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	468	0	468	0	0.00
03/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	458	0	458	0	0.00
03/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
03/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
03/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	AL37 On 02-November-17			Index Future	556.12	557.5450	556.1240	557.5450	0.00
03/10/2017	AL37 On 01-February-18			Index Future	566.35	567.7910	566.3450	567.7910	0.00
03/10/2017	AL37 On 03-May-18			Index Future	576.88	578.3520	576.8770	578.3520	0.00
03/10/2017	AL7T On 02-November-17			Index Future	639.92	641.9690	639.9150	641.9690	0.00
03/10/2017	AL7T On 01-February-18			Index Future	651.68	653.7660	651.6760	653.7660	0.00
03/10/2017	AL7T On 03-May-18			Index Future	663.79	665.9270	663.7940	665.9270	0.00
03/10/2017	ALBI On 02-November-17			Index Future	575.04	577.2890	575.0350	577.2890	776.00
03/10/2017	ALBI On 01-February-18			Index Future	585.60	587.8980	585.6040	587.8980	0.00
03/10/2017	ALBI On 03-May-18			Index Future	596.49	598.8330	596.4940	598.8330	0.00
03/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C035 On 28-February-35			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
03/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	EL28 On 02-November-17			Bond Future	127.60	127.6024	127.5994	127.6024	0.00
03/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6281	6	6281	6	0.00
03/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6291	6	6291	6	0.00
03/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6271	6	6271	6	0.00
03/10/2017	EL28 On 01-February-18			Bond Future	129.99	129.9913	129.9886	129.9913	0.00
03/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2311	2	2311	2	0.00
03/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2321	2	2321	2	0.00
03/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2301	2	2301	2	0.00
03/10/2017	EL28 On 03-May-18			Bond Future	132.45	132.4583	132.4537	132.4583	0.00
03/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
03/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	726	1	726	1	0.00
03/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	736	1	736	1	0.00
03/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	746	1	746	1	0.00
03/10/2017	ES33 On 02-November-17			Bond Future	10.82	76.5498	10.8167	76.5498	9,466.00
03/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	899	1	899	1	0.00
03/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	961	1	961	1	0.00
03/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	837	0	837	0	0.00
03/10/2017	ES33 On 01-February-18			Bond Future	10.92	77.9565	10.9239	77.9565	0.00
03/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	393	1	393	1	0.00
03/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	452	1	452	1	0.00
03/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	512	1	512	1	0.00
03/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 03-May-18			Bond Future	11.03	75.6148	11.0290	75.6148	0.00
03/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	995	1	995	1	0.00
03/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1110	1	1110	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
03/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1052	1	1052	1	0.00
03/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
03/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
03/10/2017	ES42 On 02-November-17			Bond Future	11.07	79.0810	11.0652	79.0810	7,957.00
03/10/2017	ES42 On 01-February-18			Bond Future	11.17	80.5342	11.1689	80.5342	0.00
03/10/2017	ES42 On 03-May-18			Bond Future	11.28	77.7707	11.2757	77.7707	0.00
03/10/2017	GOVI On 02-November-17			GOVI	573.66	575.8810	573.6560	575.8810	672.00
03/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	11960	3	11960	3	0.00
03/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	12060	3	12060	3	0.00
03/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	12160	3	12160	3	0.00
03/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 01-February-18			GOVI	584.20	586.4640	584.1990	586.4640	0.00
03/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	31690	5	31690	5	0.00
03/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	31590	5	31590	5	0.00
03/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	31790	5	31790	5	0.00
03/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 03-May-18			GOVI	595.06	597.3730	595.0630	597.3730	0.00
03/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	47930	7	47930	7	0.00
03/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	47730	7	47730	7	0.00
03/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	47830	7	47830	7	0.00
03/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
03/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
03/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2017	IGOV On 02-November-17			Index Future	251.01	250.9580	251.0060	250.9580	1,167.00
03/10/2017	IGOV On 01-February-18			Index Future	255.71	255.6560	255.7050	255.6560	0.00
03/10/2017	IGOV On 03-May-18			Index Future	260.56	260.5080	260.5550	260.5080	0.00
03/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
03/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	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
03/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.67	99.6678	99.6693	99.6678	0.00
03/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.77	99.7688	99.7747	99.7688	0.00
03/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.88	99.8654	99.8780	99.8654	0.00
03/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
03/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.95	98.9526	98.9544	98.9526	0.00
03/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.47	98.4611	98.4671	98.4611	0.00
03/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.35	98.3333	98.3459	98.3333	0.00
03/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.69	98.6700	98.6900	98.6700	0.00
03/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.05	99.0169	99.0476	99.0169	0.00
03/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.40	99.3565	99.3980	99.3565	0.00
03/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.76	99.7156	99.7647	99.7156	0.00
03/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	IS05 On 17-December-20			Interest Rate Swap	95.95	95.8114	95.9479	95.8114	0.00
03/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.18	95.0235	95.1816	95.0235	0.00
03/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.38	94.2020	94.3822	94.2020	0.00
03/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.56	94.3570	94.5590	94.3570	0.00
03/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.76	96.5362	96.7554	96.5362	51.00
03/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.90	96.6609	96.8966	96.6609	0.00
03/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.09	97.8364	98.0889	97.8364	0.00
03/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.30	100.0350	100.3000	100.0350	0.00
03/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.13	94.7439	95.1322	94.7439	0.00
03/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.17	91.7606	92.1738	91.7606	0.00
03/10/2017	IS10 On 15-June-26			Interest Rate Swap	90.95	90.5138	90.9511	90.5138	0.00
03/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.13	92.6805	93.1319	92.6805	0.00
03/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.93	96.4730	96.9270	96.4730	0.00
03/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.52	95.0543	95.5199	95.0543	0.00
03/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.60	97.1296	97.5974	97.1296	0.00
03/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.33	100.8650	101.3297	100.8650	0.00
03/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
03/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2017	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
03/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
03/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
03/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
03/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
03/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
03/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
03/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
03/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
03/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
03/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
03/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
03/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
03/10/2017	R023 On 02-November-17			Bond Future	8.02	100.5724	8.0240	100.5724	56,990.00
03/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2253	3	2253	3	0.00
03/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2293	3	2293	3	0.00
03/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2332	3	2332	3	0.00
03/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	17	0	17	0	0.00
03/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	15	0	15	0	0.00
03/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	18	0	18	0	0.00
03/10/2017	R023 On 01-February-18			Bond Future	8.06	102.4205	8.0634	102.4205	0.00
03/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1656	2	1656	2	0.00
03/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1683	2	1683	2	0.00
03/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1630	2	1630	2	0.00
03/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	636	1	636	1	0.00
03/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	622	1	622	1	0.00
03/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	609	1	609	1	0.00
03/10/2017	R023 On 03-May-18			Bond Future	8.09	100.3956	8.0948	100.3956	0.00
03/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1709	2	1709	2	0.00
03/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1755	2	1755	2	0.00
03/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1732	2	1732	2	0.00
03/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	999	1	999	1	0.00
03/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1015	1	1015	1	0.00
03/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1030	1	1030	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
03/10/2017	R035 On 02-November-17			Bond Future	9.64	95.7123	9.6434	95.7123	37,540.00
03/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	425	0	425	0	0.00
03/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	346	0	346	0	0.00
03/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	266	0	266	0	0.00
03/10/2017	R035 On 01-February-18			Bond Future	9.71	97.4710	9.7111	97.4710	0.00
03/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	148	1	148	1	0.00
03/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	304	1	304	1	0.00
03/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	226	1	226	1	0.00
03/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 03-May-18			Bond Future	9.77	94.7836	9.7743	94.7836	0.00
03/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	963	1	963	1	0.00
03/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1039	2	1039	2	0.00
03/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	887	1	887	1	0.00
03/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R186 On 02-November-17			Bond Future	8.67	115.6895	8.6733	115.6895	135,561.00
03/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1261	2	1261	2	0.00
03/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1821	2	1821	2	0.00
03/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1916	2	1916	2	0.00
03/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2421	3	2421	3	0.00
03/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	756	1	756	1	0.00
03/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1868	2	1868	2	0.00
03/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	452	0	452	0	0.00
03/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1246	1	1246	1	3,750.00
03/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	267	0	267	0	5,000.00
03/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	416	0	416	0	0.00
03/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	750	1	750	1	0.00
03/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	434	0	434	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
03/10/2017	R186 On 01-February-18			Bond Future	8.73	112.5155	8.7253	112.5155	198.00
03/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	152	0	152	0	1,460.00
03/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1209	1	1209	1	1,460.00
03/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2754	3	2754	3	0.00
03/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2919	3	2919	3	0.00
03/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	4050	4	4050	4	0.00
03/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1963	2	1963	2	0.00
03/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2836	3	2836	3	0.00
03/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2794	3	2794	3	0.00
03/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1238	1	1238	1	0.00
03/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1148	1	1148	1	6,200.00
03/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1802	2	1802	2	820.00
03/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	698	1	698	1	820.00
03/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1192	1	1192	1	0.00
03/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1215	1	1215	1	0.00
03/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2690	2	2690	2	0.00
03/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6758	6	6758	6	0.00
03/10/2017	R186 On 03-May-18			Bond Future	8.78	114.6079	8.7779	114.6079	0.00
03/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3096	3	3096	3	0.00
03/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	3060	3	3060	3	0.00
03/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	3024	3	3024	3	0.00
03/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2161	2	2161	2	0.00
03/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2188	2	2188	2	0.00
03/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2134	2	2134	2	0.00
03/10/2017	R197 On 02-November-17			Bond Future	301.33	301.3458	301.3327	301.3458	2,350.00
03/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3827	4	3827	4	0.00
03/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3817	4	3817	4	0.00
03/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3837	4	3837	4	0.00
03/10/2017	R197 On 01-February-18			Bond Future	299.99	300.0139	299.9893	300.0139	0.00
03/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 01-February-18	301.68	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
03/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1671	2	1671	2	0.00
03/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1681	2	1681	2	0.00
03/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1691	2	1691	2	0.00
03/10/2017	R197 On 03-May-18			Bond Future	305.68	305.7074	305.6783	305.7074	0.00
03/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1238	1	1238	1	0.00
03/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1218	1	1218	1	0.00
03/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1228	1	1228	1	0.00
03/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R202 On 02-November-17			Bond Future	242.45	242.4597	242.4502	242.4597	28,667.00
03/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11450	11	11450	11	0.00
03/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11460	11	11460	11	0.00
03/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11440	11	11440	11	0.00
03/10/2017	R202 On 01-February-18			Bond Future	243.28	243.2951	243.2794	243.2951	0.00
03/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	671	1	671	1	0.00
03/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	673	1	673	1	0.00
03/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	675	1	675	1	0.00
03/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6463	6	6463	6	0.00
03/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6455	6	6455	6	0.00
03/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6472	6	6472	6	0.00
03/10/2017	R202 On 03-May-18			Bond Future	247.89	247.9123	247.8929	247.9123	0.00
03/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3672	4	3672	4	0.00
03/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3667	4	3667	4	0.00
03/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3662	4	3662	4	0.00
03/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3259	3	3259	3	0.00
03/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3249	3	3249	3	0.00
03/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3254	3	3254	3	0.00
03/10/2017	R204 On 02-November-17			Bond Future	7.05	104.1389	7.0539	104.1389	43,887.00
03/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	740	1	740	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
03/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	751	1	751	1	0.00
03/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	729	1	729	1	0.00
03/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R204 On 01-February-18			Bond Future	6.94	102.0145	6.9394	102.0145	0.00
03/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	318	0	318	0	0.00
03/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	331	0	331	0	0.00
03/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	324	0	324	0	0.00
03/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	56	0	56	0	0.00
03/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	54	0	54	0	0.00
03/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	58	0	58	0	0.00
03/10/2017	R204 On 03-May-18			Bond Future	6.70	103.9117	6.7044	103.9117	0.00
03/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	297	0	297	0	0.00
03/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	302	0	302	0	0.00
03/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	292	0	292	0	0.00
03/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	66	0	66	0	0.00
03/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	64	0	64	0	0.00
03/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	63	0	63	0	0.00
03/10/2017	R207 On 02-November-17			Bond Future	7.38	102.1425	7.3827	102.1425	41,044.00
03/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1275	1	1275	1	0.00
03/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1314	1	1314	1	0.00
03/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1294	1	1294	1	0.00
03/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R207 On 01-February-18			Bond Future	7.37	100.3783	7.3703	100.3783	0.00
03/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	587	1	587	1	0.00
03/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	611	1	611	1	0.00
03/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	599	1	599	1	0.00
03/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	180	0	180	0	0.00
03/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	170	0	170	0	0.00
03/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	175	0	175	0	0.00
03/10/2017	R207 On 03-May-18			Bond Future	7.36	102.2451	7.3555	102.2451	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
03/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	620	1	620	1	0.00
03/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	610	1	610	1	0.00
03/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	600	1	600	1	0.00
03/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	276	0	276	0	0.00
03/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	281	0	281	0	0.00
03/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	270	0	270	0	0.00
03/10/2017	R208 On 02-November-17			Bond Future	7.61	98.3354	7.6121	98.3354	31,771.00
03/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1687	2	1687	2	0.00
03/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1659	2	1659	2	0.00
03/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1631	2	1631	2	0.00
03/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
03/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	2	0	2	0	0.00
03/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
03/10/2017	R208 On 01-February-18			Bond Future	7.63	100.1424	7.6293	100.1424	0.00
03/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	920	1	920	1	0.00
03/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	938	1	938	1	0.00
03/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	902	1	902	1	0.00
03/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	360	0	360	0	0.00
03/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	351	0	351	0	0.00
03/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	342	0	342	0	0.00
03/10/2017	R208 On 03-May-18			Bond Future	7.64	98.6036	7.6395	98.6036	0.00
03/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	903	1	903	1	0.00
03/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	933	1	933	1	0.00
03/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	918	1	918	1	0.00
03/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	555	0	555	0	0.00
03/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	565	0	565	0	0.00
03/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	575	1	575	1	0.00
03/10/2017	R209 On 02-November-17			Bond Future	9.60	72.3967	9.5952	72.3967	125,637.00
03/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	863	1	863	1	0.00
03/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2882	3	2882	3	0.00
03/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	922	1	922	1	0.00
03/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1687	2	1687	2	0.00
03/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	892	1	892	1	0.00
03/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	1048	1	1048	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
03/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	423	1	423	1	1,350.00
03/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	80	0	80	0	2,248.00
03/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6268	7	6268	7	0.00
03/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
03/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2277	3	2277	3	0.00
03/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	665	1	665	1	6,500.00
03/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1329	1	1329	1	0.00
03/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1149	1	1149	1	1,350.00
03/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2225	2	2225	2	0.00
03/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9482	9	9482	9	0.00
03/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	414	0	414	0	1,350.00
03/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1367	1	1367	1	0.00
03/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4221	4	4221	4	0.00
03/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	12	0	12	0	1,300.00
03/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	256	0	256	0	1,138.00
03/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1291	1	1291	1	0.00
03/10/2017	R209 On 01-February-18			Bond Future	9.65	73.7270	9.6531	73.7270	0.00
03/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2302	3	2302	3	0.00
03/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3860	4	3860	4	0.00
03/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2820	3	2820	3	0.00
03/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2373	3	2373	3	0.00
03/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2338	3	2338	3	0.00
03/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3428	4	3428	4	0.00
03/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1192	1	1192	1	7,500.00
03/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1000	1	1000	1	3,000.00
03/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1538	1	1538	1	7,500.00
03/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1898	2	1898	2	0.00
03/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1928	2	1928	2	0.00
03/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1868	2	1868	2	0.00
03/10/2017	R209 On 03-May-18			Bond Future	9.71	71.9489	9.7103	71.9489	0.00
03/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3404	4	3404	4	0.00
03/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3439	4	3439	4	0.00
03/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3368	4	3368	4	0.00
03/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2528	2	2528	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
03/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2472	2	2472	2	0.00
03/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2500	2	2500	2	0.00
03/10/2017	R210 On 02-November-17			Bond Future	185.46	185.4686	185.4613	185.4686	2,179.00
03/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6609	7	6609	7	0.00
03/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6629	7	6629	7	0.00
03/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6619	7	6619	7	0.00
03/10/2017	R210 On 01-February-18			Bond Future	188.93	188.9411	188.9338	188.9411	0.00
03/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3446	3	3446	3	0.00
03/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3436	3	3436	3	0.00
03/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3426	3	3426	3	0.00
03/10/2017	R210 On 03-May-18			Bond Future	190.09	190.1041	190.0940	190.1041	0.00
03/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1356	1	1356	1	0.00
03/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1346	1	1346	1	0.00
03/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1366	1	1366	1	0.00
03/10/2017	R212 On 02-November-17			Bond Future	151.27	151.2447	151.2685	151.2447	4,064.00
03/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1142	1	1142	1	0.00
03/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1152	1	1152	1	0.00
03/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1132	1	1132	1	0.00
03/10/2017	R212 On 01-February-18			Bond Future	152.06	152.0380	152.0624	152.0380	0.00
03/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 01-February-18	154.69	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
03/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2628	3	2628	3	0.00
03/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2638	3	2638	3	0.00
03/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2648	3	2648	3	0.00
03/10/2017	R212 On 03-May-18			Bond Future	154.95	154.9233	154.9460	154.9233	0.00
03/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	666	1	666	1	0.00
03/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	646	1	646	1	0.00
03/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	656	1	656	1	0.00
03/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
03/10/2017	R213 On 02-November-17			Bond Future	9.32	84.2630	9.3163	84.2630	62,290.00
03/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1152	1	1152	1	0.00
03/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1188	1	1188	1	0.00
03/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	1117	1	1117	1	0.00
03/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	961	1	961	1	0.00
03/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	930	1	930	1	0.00
03/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	900	1	900	1	0.00
03/10/2017	R213 On 01-February-18			Bond Future	9.38	85.8114	9.3776	85.8114	0.00
03/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2184	2	2184	2	0.00
03/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2149	2	2149	2	0.00
03/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2115	2	2115	2	0.00
03/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1874	2	1874	2	0.00
03/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1904	2	1904	2	0.00
03/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1843	2	1843	2	0.00
03/10/2017	R213 On 03-May-18			Bond Future	9.43	83.8579	9.4345	83.8579	0.00
03/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3203	3	3203	3	0.00
03/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3239	4	3239	4	0.00
03/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3274	4	3274	4	0.00
03/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2347	2	2347	2	0.00
03/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2402	2	2402	2	0.00
03/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2374	2	2374	2	0.00
03/10/2017	R214 On 02-November-17			Bond Future	9.75	71.7946	9.7512	71.7946	43,355.00
03/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	654	1	654	1	0.00
03/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	704	1	704	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
03/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	679	1	679	1	0.00
03/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1805	2	1805	2	0.00
03/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1852	2	1852	2	0.00
03/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1760	2	1760	2	0.00
03/10/2017	R214 On 01-February-18			Bond Future	9.81	73.1139	9.8121	73.1139	0.00
03/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2235	2	2235	2	0.00
03/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2306	2	2306	2	0.00
03/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2270	2	2270	2	0.00
03/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2148	2	2148	2	0.00
03/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2116	2	2116	2	0.00
03/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2182	2	2182	2	0.00
03/10/2017	R214 On 03-May-18			Bond Future	9.87	71.1777	9.8689	71.1777	0.00
03/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3456	4	3456	4	0.00
03/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3493	4	3493	4	0.00
03/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3420	4	3420	4	0.00
03/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2742	3	2742	3	0.00
03/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2712	3	2712	3	0.00
03/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2682	3	2682	3	0.00
03/10/2017	R248 On 02-November-17			Bond Future	9.82	91.6508	9.8220	91.6508	87,324.00
03/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	912	1	912	1	0.00
03/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	880	1	880	1	0.00
03/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	850	1	850	1	0.00
03/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2467	2	2467	2	0.00
03/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2349	2	2349	2	0.00
03/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2407	2	2407	2	0.00
03/10/2017	R248 On 01-February-18			Bond Future	9.89	93.3350	9.8852	93.3350	170.00
03/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2966	3	2966	3	0.00
03/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3055	3	3055	3	0.00
03/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3011	3	3011	3	0.00
03/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2925	3	2925	3	0.00
03/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2841	3	2841	3	0.00
03/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2883	3	2883	3	0.00
03/10/2017	R248 On 03-May-18			Bond Future	9.94	90.6340	9.9442	90.6340	0.00
03/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4619	5	4619	5	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
03/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4573	5	4573	5	0.00
03/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4527	5	4527	5	0.00
03/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3593	3	3593	3	0.00
03/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3631	3	3631	3	0.00
03/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3555	3	3555	3	0.00