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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
12/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	2025 On 02-November-17			Bond Future	130.50	130.5087	130.5033	130.5087	949.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2467	2	2467	2	0.00
12/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2477	2	2477	2	0.00
12/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2457	2	2457	2	0.00
12/10/2017	2025 On 01-February-18			Bond Future	131.61	131.6120	131.6064	131.6120	21.00
12/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2294	2	2294	2	0.00
12/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2274	2	2274	2	0.00
12/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2284	2	2284	2	0.00
12/10/2017	2025 On 03-May-18			Bond Future	134.10	134.1059	134.0985	134.1059	0.00
12/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	878	1	878	1	0.00
12/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	888	1	888	1	0.00
12/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	898	1	898	1	0.00
12/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 02-August-18			Bond Future	136.65	136.6600	136.6519	136.6600	0.00
12/10/2017	2025 On 02-August-18	136.65	Call	Bond Future	2	0	2	0	0.00
12/10/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2025 On 02-August-18	136.66	Put	Bond Future	8	0	8	0	0.00
12/10/2017	2025 On 02-August-18	136.67	Put	Bond Future	18	0	18	0	0.00
12/10/2017	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2029 On 02-November-17			Bond Future	99.91	99.9093	99.9055	99.9093	1,370.00
12/10/2017	2029 On 01-February-18			Bond Future	101.77	101.7781	101.7742	101.7781	0.00
12/10/2017	2029 On 03-May-18			Bond Future	102.68	102.6896	102.6843	102.6896	0.00
12/10/2017	2029 On 02-August-18			Bond Future	104.64	104.6400	104.6395	104.6400	0.00
12/10/2017	2030 On 02-November-17			Bond Future	9.28	92.9562	9.2788	92.9562	59,330.00
12/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	412	0	412	0	0.00
12/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	479	1	479	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
12/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	547	1	547	1	0.00
12/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 01-February-18			Bond Future	9.34	90.6591	9.3390	90.6591	390.00
12/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	272	0	272	0	0.00
12/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	338	0	338	0	0.00
12/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	206	0	206	0	0.00
12/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 03-May-18			Bond Future	9.40	92.3435	9.4030	92.3435	0.00
12/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	566	1	566	1	0.00
12/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	696	1	696	1	0.00
12/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	631	1	631	1	0.00
12/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 02-August-18			Bond Future	9.47	9.4600	9.4696	9.4600	0.00
12/10/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 02-August-18	9.47	Call	Bond Future	3	0	3	0	0.00
12/10/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2030 On 02-August-18	9.45	Put	Bond Future	126	0	126	0	0.00
12/10/2017	2030 On 02-August-18	9.46	Put	Bond Future	62	0	62	0	0.00
12/10/2017	2032 On 02-November-17			Bond Future	9.49	91.2872	9.4949	91.2872	35,391.00
12/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	920	1	920	1	0.00
12/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	955	1	955	1	0.00
12/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	991	1	991	1	0.00
12/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	954	1	954	1	0.00
12/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	1027	1	1027	1	0.00
12/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	991	1	991	1	0.00
12/10/2017	2032 On 01-February-18			Bond Future	9.56	92.9642	9.5599	92.9642	460.00
12/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1384	1	1384	1	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2239	2	2239	2	0.00
12/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1131	1	1131	1	7,500.00
12/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2203	2	2203	2	0.00
12/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2167	2	2167	2	0.00
12/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1827	2	1827	2	750.00
12/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1671	2	1671	2	6,800.00
12/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2203	2	2203	2	0.00
12/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3744	4	3744	4	0.00
12/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2237	2	2237	2	0.00
12/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2613	3	2613	3	0.00
12/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2819	3	2819	3	0.00
12/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2168	2	2168	2	0.00
12/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3260	3	3260	3	0.00
12/10/2017	2032 On 03-May-18			Bond Future	9.62	90.5347	9.6247	90.5347	0.00
12/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3304	3	3304	3	0.00
12/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3341	3	3341	3	0.00
12/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3379	3	3379	3	0.00
12/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2715	3	2715	3	0.00
12/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2778	3	2778	3	0.00
12/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2746	3	2746	3	0.00
12/10/2017	2032 On 02-August-18			Bond Future	9.69	9.6700	9.6896	9.6700	0.00
12/10/2017	2032 On 02-August-18	9.68	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2032 On 02-August-18	9.67	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2032 On 02-August-18	9.66	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2032 On 02-August-18	9.67	Put	Bond Future	135	0	135	0	0.00
12/10/2017	2032 On 02-August-18	9.66	Put	Bond Future	204	0	204	0	0.00
12/10/2017	2032 On 02-August-18	9.68	Put	Bond Future	66	0	66	0	0.00
12/10/2017	2033 On 02-November-17			Bond Future	104.97	104.9770	104.9731	104.9770	5,179.00
12/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5107	5	5107	5	0.00
12/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5097	5	5097	5	0.00
12/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5117	5	5117	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
12/10/2017	2033 On 01-February-18			Bond Future	106.94	106.9405	106.9365	106.9405	381.00
12/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2714	3	2714	3	0.00
12/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2724	3	2724	3	0.00
12/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2704	3	2704	3	0.00
12/10/2017	2033 On 03-May-18			Bond Future	107.87	107.8802	107.8747	107.8802	0.00
12/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	175	0	175	0	0.00
12/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	165	0	165	0	0.00
12/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	185	0	185	0	0.00
12/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 02-August-18			Bond Future	109.93	109.9300	109.9287	109.9300	0.00
12/10/2017	2033 On 02-August-18	109.92	Call	Bond Future	9	0	9	0	0.00
12/10/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2033 On 02-August-18	109.93	Put	Bond Future	1	0	1	0	0.00
12/10/2017	2033 On 02-August-18	109.94	Put	Bond Future	11	0	11	0	0.00
12/10/2017	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2037 On 02-November-17			Bond Future	9.77	91.4536	9.7748	91.4536	54,617.00
12/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	764	1	764	1	0.00
12/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	794	1	794	1	0.00
12/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	734	1	734	1	0.00
12/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1724	2	1724	2	0.00
12/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1674	2	1674	2	0.00
12/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1624	2	1624	2	0.00
12/10/2017	2037 On 01-February-18			Bond Future	9.84	88.8787	9.8394	88.8787	480.00
12/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2478	3	2478	3	0.00
12/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2400	2	2400	2	0.00
12/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2439	3	2439	3	0.00
12/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2629	3	2629	3	0.00
12/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2551	2	2551	2	0.00

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12/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2590	3	2590	3	0.00
12/10/2017	2037 On 03-May-18			Bond Future	9.91	90.5300	9.9071	90.5300	0.00
12/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3710	4	3710	4	0.00
12/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3791	4	3791	4	0.00
12/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3750	4	3750	4	0.00
12/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3194	3	3194	3	0.00
12/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3230	3	3230	3	0.00
12/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3159	3	3159	3	0.00
12/10/2017	2037 On 02-August-18			Bond Future	9.98	9.9600	9.9770	9.9600	0.00
12/10/2017	2037 On 02-August-18	9.95	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2037 On 02-August-18	9.96	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2037 On 02-August-18	9.97	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2037 On 02-August-18	9.97	Put	Bond Future	53	0	53	0	0.00
12/10/2017	2037 On 02-August-18	9.95	Put	Bond Future	205	0	205	0	0.00
12/10/2017	2037 On 02-August-18	9.96	Put	Bond Future	129	0	129	0	0.00
12/10/2017	2038 On 02-November-17			Bond Future	128.67	128.6716	128.6665	128.6716	15,895.00
12/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8144	8	8144	8	0.00
12/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8154	8	8154	8	0.00
12/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8134	8	8134	8	0.00
12/10/2017	2038 On 01-February-18			Bond Future	129.57	129.5733	129.5682	129.5733	2,747.00
12/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7362	7	7362	7	0.00
12/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7382	7	7382	7	0.00
12/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7372	7	7372	7	0.00
12/10/2017	2038 On 03-May-18			Bond Future	132.02	132.0286	132.0217	132.0286	0.00
12/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	248	0	248	0	0.00

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12/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	268	0	268	0	0.00
12/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	258	0	258	0	0.00
12/10/2017	2038 On 02-August-18			Bond Future	134.54	134.5400	134.5355	134.5400	0.00
12/10/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 02-August-18	134.53	Call	Bond Future	6	0	6	0	0.00
12/10/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2038 On 02-August-18	134.54	Put	Bond Future	5	0	5	0	0.00
12/10/2017	2038 On 02-August-18	134.55	Put	Bond Future	15	0	15	0	0.00
12/10/2017	2040 On 02-November-17			Bond Future	9.86	94.8626	9.8650	94.8626	16,838.00
12/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	577	1	577	1	0.00
12/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	552	1	552	1	0.00
12/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	602	1	602	1	0.00
12/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2383	2	2383	2	0.00
12/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2321	2	2321	2	0.00
12/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2260	2	2260	2	0.00
12/10/2017	2040 On 01-February-18			Bond Future	9.93	92.1000	9.9302	92.1000	4,110.00
12/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2509	3	2509	3	0.00
12/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2590	3	2590	3	0.00
12/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2550	3	2550	3	0.00
12/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2967	3	2967	3	0.00
12/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2924	3	2924	3	0.00
12/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	3010	3	3010	3	0.00
12/10/2017	2040 On 03-May-18			Bond Future	10.00	93.8111	9.9984	93.8111	0.00
12/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4031	4	4031	4	0.00
12/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4074	4	4074	4	0.00
12/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	3988	4	3988	4	0.00
12/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3486	3	3486	3	0.00
12/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3449	3	3449	3	0.00
12/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3411	3	3411	3	0.00
12/10/2017	2040 On 02-August-18			Bond Future	10.07	10.0400	10.0688	10.0400	0.00
12/10/2017	2040 On 02-August-18	10.05	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2040 On 02-August-18	10.04	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2040 On 02-August-18	10.03	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
12/10/2017	2040 On 02-August-18	10.04	Put	Bond Future	233	0	233	0	0.00
12/10/2017	2040 On 02-August-18	10.03	Put	Bond Future	314	0	314	0	0.00
12/10/2017	2040 On 02-August-18	10.05	Put	Bond Future	152	0	152	0	0.00
12/10/2017	2044 On 02-November-17			Bond Future	9.89	91.9291	9.8945	91.9291	21,405.00
12/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	520	1	520	1	0.00
12/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	568	1	568	1	0.00
12/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	543	1	543	1	0.00
12/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2478	2	2478	2	0.00
12/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2415	2	2415	2	0.00
12/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2542	2	2542	2	0.00
12/10/2017	2044 On 01-February-18			Bond Future	9.96	89.2378	9.9579	89.2378	10,361.00
12/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2526	3	2526	3	0.00
12/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2566	3	2566	3	0.00
12/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2606	3	2606	3	0.00
12/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	3008	3	3008	3	0.00
12/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	3096	3	3096	3	0.00
12/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	3052	3	3052	3	0.00
12/10/2017	2044 On 03-May-18			Bond Future	10.02	90.8958	10.0239	90.8958	0.00
12/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4165	4	4165	4	0.00
12/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4121	4	4121	4	0.00
12/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4077	4	4077	4	0.00
12/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3496	3	3496	3	0.00
12/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3534	3	3534	3	0.00
12/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3458	3	3458	3	0.00
12/10/2017	2044 On 02-August-18			Bond Future	10.09	10.0600	10.0920	10.0600	0.00
12/10/2017	2044 On 02-August-18	10.05	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2044 On 02-August-18	10.07	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2044 On 02-August-18	10.06	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2044 On 02-August-18	10.06	Put	Bond Future	262	0	262	0	0.00
12/10/2017	2044 On 02-August-18	10.07	Put	Bond Future	180	0	180	0	0.00
12/10/2017	2044 On 02-August-18	10.05	Put	Bond Future	344	0	344	0	0.00
12/10/2017	2046 On 02-November-17			Bond Future	123.28	123.2824	123.2782	123.2824	20,942.00
12/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 02-November-17	136.30	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
12/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13022	13	13022	13	0.00
12/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13042	13	13042	13	0.00
12/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13032	13	13032	13	0.00
12/10/2017	2046 On 01-February-18			Bond Future	125.58	125.5884	125.5839	125.5884	243.00
12/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7316	7	7316	7	0.00
12/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7326	7	7326	7	0.00
12/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7336	7	7336	7	0.00
12/10/2017	2046 On 03-May-18			Bond Future	126.36	126.3700	126.3638	126.3700	0.00
12/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1576	2	1576	2	0.00
12/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1586	2	1586	2	0.00
12/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1566	2	1566	2	0.00
12/10/2017	2046 On 02-August-18			Bond Future	128.77	128.7800	128.7698	128.7800	0.00
12/10/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 02-August-18	128.79	Put	Bond Future	20	0	20	0	0.00
12/10/2017	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2046 On 02-August-18	128.78	Put	Bond Future	10	0	10	0	0.00
12/10/2017	2050 On 02-November-17			Bond Future	131.66	131.6641	131.6594	131.6641	22,149.00
12/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12991	13	12991	13	0.00
12/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	13001	13	13001	13	0.00
12/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	13011	13	13011	13	0.00
12/10/2017	2050 On 01-February-18			Bond Future	132.45	132.4535	132.4485	132.4535	2,061.00
12/10/2017	2050 On 01-February-18	140.25	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
12/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7791	8	7791	8	0.00
12/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7781	8	7781	8	0.00
12/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7801	8	7801	8	0.00
12/10/2017	2050 On 03-May-18			Bond Future	134.96	134.9633	134.9565	134.9633	0.00
12/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	673	1	673	1	0.00
12/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	653	1	653	1	0.00
12/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	663	1	663	1	0.00
12/10/2017	2050 On 02-August-18			Bond Future	137.53	137.5300	137.5263	137.5300	0.00
12/10/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 02-August-18	137.52	Call	Bond Future	6	0	6	0	0.00
12/10/2017	2050 On 02-August-18	137.54	Put	Bond Future	14	0	14	0	0.00
12/10/2017	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
12/10/2017	2050 On 02-August-18	137.53	Put	Bond Future	4	0	4	0	0.00
12/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	AL37 On 02-November-17			Index Future	556.34	555.9620	556.3370	555.9620	0.00
12/10/2017	AL37 On 01-February-18			Index Future	566.56	566.1760	566.5590	566.1760	0.00
12/10/2017	AL37 On 03-May-18			Index Future	577.08	576.6970	577.0830	576.6970	0.00
12/10/2017	AL37 On 02-August-18			Index Future	587.86	587.4700	587.8640	587.4700	0.00
12/10/2017	AL7T On 02-November-17			Index Future	639.18	639.1560	639.1790	639.1560	0.00
12/10/2017	AL7T On 01-February-18			Index Future	650.92	650.8990	650.9230	650.8990	0.00
12/10/2017	AL7T On 03-May-18			Index Future	663.01	662.9950	663.0140	662.9950	0.00
12/10/2017	AL7T On 02-August-18			Index Future	675.40	675.3800	675.4010	675.3800	0.00
12/10/2017	ALBI On 02-November-17			Index Future	574.09	574.6530	574.0860	574.6530	483.00
12/10/2017	ALBI On 01-February-18			Index Future	584.63	585.2100	584.6340	585.2100	294.00
12/10/2017	ALBI On 03-May-18			Index Future	595.49	596.0850	595.4930	596.0850	0.00
12/10/2017	ALBI On 02-August-18			Index Future	606.62	607.2200	606.6190	607.2200	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
12/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	CS23 On 25-January-23			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
12/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	EL28 On 02-November-17			Bond Future	127.57	127.5721	127.5695	127.5721	0.00
12/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6311	6	6311	6	0.00
12/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6321	6	6321	6	0.00
12/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6301	6	6301	6	0.00
12/10/2017	EL28 On 01-February-18			Bond Future	129.96	129.9583	129.9556	129.9583	0.00
12/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2344	2	2344	2	0.00
12/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2354	2	2354	2	0.00
12/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2334	2	2334	2	0.00
12/10/2017	EL28 On 03-May-18			Bond Future	132.42	132.4209	132.4165	132.4209	0.00
12/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	764	1	764	1	0.00
12/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	774	1	774	1	0.00
12/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	784	1	784	1	0.00
12/10/2017	EL28 On 02-August-18			Bond Future	134.94	134.9400	134.9379	134.9400	0.00
12/10/2017	EL28 On 02-August-18	134.93	Call	Bond Future	8	0	8	0	0.00
12/10/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/10/2017	EL28 On 02-August-18	134.94	Put	Bond Future	2	0	2	0	0.00
12/10/2017	EL28 On 02-August-18	134.95	Put	Bond Future	12	0	12	0	0.00
12/10/2017	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-November-17			Bond Future	10.84	76.1333	10.8445	76.1333	8,921.00
12/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-November-17	10.66	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
12/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1067	1	1067	1	0.00
12/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1129	1	1129	1	0.00
12/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1006	1	1006	1	0.00
12/10/2017	ES33 On 01-February-18			Bond Future	10.95	77.5320	10.9527	77.5320	545.00
12/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	221	0	221	0	0.00
12/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	281	0	281	0	0.00
12/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	340	0	340	0	0.00
12/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 03-May-18			Bond Future	11.06	75.1812	11.0591	75.1812	0.00
12/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	818	1	818	1	0.00
12/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	933	1	933	1	0.00
12/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	876	1	876	1	0.00
12/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-August-18			Bond Future	11.17	11.1500	11.1666	11.1500	0.00
12/10/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
12/10/2017	ES33 On 02-August-18	11.16	Put	Bond Future	38	0	38	0	0.00
12/10/2017	ES33 On 02-August-18	11.14	Put	Bond Future	153	0	153	0	0.00
12/10/2017	ES33 On 02-August-18	11.15	Put	Bond Future	96	0	96	0	0.00
12/10/2017	ES42 On 02-November-17			Bond Future	11.09	78.7816	11.0885	78.7816	2,202.00
12/10/2017	ES42 On 01-February-18			Bond Future	11.19	80.2290	11.1931	80.2290	5,755.00
12/10/2017	ES42 On 03-May-18			Bond Future	11.30	77.4586	11.3010	77.4586	0.00
12/10/2017	ES42 On 02-August-18			Bond Future	11.41	11.3800	11.4080	11.3800	0.00
12/10/2017	GOVI On 02-November-17			GOVI	572.70	573.2190	572.6950	573.2190	676.00
12/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	2350	1	2350	1	0.00
12/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	2450	1	2450	1	0.00
12/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	2550	1	2550	1	0.00
12/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	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
12/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 01-February-18			GOVI	583.22	583.7500	583.2170	583.7500	0.00
12/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	21870	3	21870	3	0.00
12/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	21770	3	21770	3	0.00
12/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	21970	3	21970	3	0.00
12/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 03-May-18			GOVI	594.05	594.5980	594.0510	594.5980	0.00
12/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	37810	4	37810	4	0.00
12/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	37610	4	37610	4	0.00
12/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	37710	4	37710	4	0.00
12/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 02-August-18			GOVI	605.15	605.7100	605.1490	605.7100	0.00
12/10/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
12/10/2017	GOVI On 02-August-18	605.70	Put	GOVI	5510	0	5510	0	0.00
12/10/2017	GOVI On 02-August-18	605.71	Put	GOVI	5610	0	5610	0	0.00
12/10/2017	GOVI On 02-August-18	605.72	Put	GOVI	5710	0	5710	0	0.00
12/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2017	IGOV On 02-November-17			Index Future	250.58	250.5890	250.5790	250.5890	1,172.00
12/10/2017	IGOV On 01-February-18			Index Future	255.27	255.2760	255.2660	255.2760	0.00
12/10/2017	IGOV On 03-May-18			Index Future	260.10	260.1140	260.1000	260.1140	0.00
12/10/2017	IGOV On 02-August-18			Index Future	265.05	265.0700	265.0530	265.0700	0.00
12/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
12/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00
12/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6765	99.6785	99.6765	0.00
12/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.80	99.7916	99.7960	99.7916	0.00
12/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.91	99.9058	99.9110	99.9058	0.00
12/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	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
12/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9603	98.9624	98.9603	0.00
12/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.49	98.4851	98.4895	98.4851	0.00
12/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.38	98.3736	98.3788	98.3736	0.00
12/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.73	98.7300	98.7300	98.7300	0.00
12/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.10	99.0949	99.1027	99.0949	0.00
12/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4532	99.4609	99.4532	0.00
12/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.85	99.8419	99.8491	99.8419	0.00
12/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.01	96.0190	96.0128	96.0190	0.00
12/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.24	95.2475	95.2419	95.2475	0.00
12/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.44	94.4450	94.4404	94.4450	0.00
12/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.61	94.6188	94.6150	94.6188	0.00
12/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.81	96.8169	96.8133	96.8169	51.00
12/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.96	96.9645	96.9614	96.9645	0.00
12/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.16	98.1621	98.1589	98.1621	0.00
12/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.37	100.3760	100.3719	100.3760	0.00
12/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.18	95.2345	95.1753	95.2345	0.00
12/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.22	92.2667	92.2195	92.2667	0.00
12/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.00	91.0331	90.9999	91.0331	0.00
12/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.18	93.2018	93.1794	93.2018	0.00
12/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.97	96.9918	96.9717	96.9918	0.00
12/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.56	95.5864	95.5634	95.5864	0.00
12/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.63	97.6630	97.6345	97.6630	0.00
12/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.36	101.3934	101.3607	101.3934	0.00
12/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
12/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
12/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
12/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
12/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	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
12/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
12/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
12/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
12/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
12/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
12/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
12/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
12/10/2017	R023 On 02-November-17			Bond Future	8.01	100.2250	8.0143	100.2250	58,286.00
12/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2282	2	2282	2	0.00
12/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2323	2	2323	2	0.00
12/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2363	2	2363	2	0.00
12/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	6	0	6	0	0.00
12/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	5	0	5	0	0.00
12/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	6	0	6	0	0.00
12/10/2017	R023 On 01-February-18			Bond Future	8.05	102.0663	8.0532	102.0663	19,067.00
12/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1697	2	1697	2	0.00
12/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1670	2	1670	2	0.00
12/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1643	2	1643	2	0.00
12/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	607	1	607	1	0.00
12/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	594	1	594	1	0.00
12/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	581	1	581	1	0.00
12/10/2017	R023 On 03-May-18			Bond Future	8.08	100.0332	8.0844	100.0332	0.00
12/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1748	2	1748	2	0.00
12/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1794	2	1794	2	0.00
12/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1771	2	1771	2	0.00
12/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	998	1	998	1	0.00
12/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1013	1	1013	1	0.00
12/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1028	1	1028	1	0.00
12/10/2017	R035 On 02-November-17			Bond Future	9.68	95.0525	9.6808	95.0525	40,230.00
12/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	721	1	721	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
12/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	641	1	641	1	0.00
12/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	562	0	562	0	0.00
12/10/2017	R035 On 01-February-18			Bond Future	9.75	96.7988	9.7497	96.7988	0.00
12/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	2	0	2	0	0.00
12/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	76	0	76	0	0.00
12/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	154	0	154	0	0.00
12/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 03-May-18			Bond Future	9.81	94.0973	9.8144	94.0973	0.00
12/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	654	1	654	1	0.00
12/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	730	1	730	1	0.00
12/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	578	1	578	1	0.00
12/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R186 On 02-November-17			Bond Future	8.69	115.1883	8.6923	115.1883	131,915.00
12/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1043	1	1043	1	0.00
12/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1605	2	1605	2	0.00
12/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1702	2	1702	2	0.00
12/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	562	1	562	1	0.00
12/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2219	2	2219	2	0.00
12/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1653	2	1653	2	0.00
12/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	363	0	363	0	0.00
12/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	193	0	193	0	5,000.00
12/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1180	1	1180	1	3,750.00
12/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	328	0	328	0	0.00
12/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	660	1	660	1	0.00
12/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	345	0	345	0	0.00
12/10/2017	R186 On 01-February-18			Bond Future	8.75	112.0047	8.7453	112.0047	2,238.00
12/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	133	0	133	0	1,460.00
12/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1131	1	1131	1	1,460.00
12/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2790	3	2790	3	0.00
12/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3912	4	3912	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
12/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2626	3	2626	3	0.00
12/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1849	2	1849	2	0.00
12/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2708	3	2708	3	0.00
12/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2667	3	2667	3	0.00
12/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1241	1	1241	1	0.00
12/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1149	1	1149	1	6,200.00
12/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1819	2	1819	2	820.00
12/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	691	1	691	1	820.00
12/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1194	1	1194	1	0.00
12/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1217	1	1217	1	0.00
12/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2743	3	2743	3	0.00
12/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6869	7	6869	7	0.00
12/10/2017	R186 On 03-May-18			Bond Future	8.80	114.0859	8.7991	114.0859	0.00
12/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	2951	3	2951	3	0.00
12/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2915	3	2915	3	0.00
12/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2880	3	2880	3	0.00
12/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2151	2	2151	2	0.00
12/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2179	2	2179	2	0.00
12/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2124	2	2124	2	0.00
12/10/2017	R197 On 02-November-17			Bond Future	301.19	301.2021	301.1893	301.2021	1,400.00
12/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3971	4	3971	4	0.00
12/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3961	4	3961	4	0.00
12/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3981	4	3981	4	0.00
12/10/2017	R197 On 01-February-18			Bond Future	299.84	299.8508	299.8378	299.8508	950.00
12/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1822	2	1822	2	0.00
12/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1832	2	1832	2	0.00
12/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1842	2	1842	2	0.00
12/10/2017	R197 On 03-May-18			Bond Future	305.52	305.5326	305.5153	305.5326	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
12/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1075	1	1075	1	0.00
12/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1055	1	1055	1	0.00
12/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1065	1	1065	1	0.00
12/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R202 On 02-November-17			Bond Future	242.80	242.8076	242.7980	242.8076	27,887.00
12/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11102	11	11102	11	0.00
12/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11112	11	11112	11	0.00
12/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11092	11	11092	11	0.00
12/10/2017	R202 On 01-February-18			Bond Future	243.63	243.6390	243.6294	243.6390	1,645.00
12/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	744	1	744	1	0.00
12/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	746	1	746	1	0.00
12/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	748	1	748	1	0.00
12/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6186	6	6186	6	0.00
12/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6178	6	6178	6	0.00
12/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6194	6	6194	6	0.00
12/10/2017	R202 On 03-May-18			Bond Future	248.24	248.2557	248.2426	248.2557	0.00
12/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3880	4	3880	4	0.00
12/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3875	4	3875	4	0.00
12/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3870	4	3870	4	0.00
12/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3117	3	3117	3	0.00
12/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3108	3	3108	3	0.00
12/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3112	3	3112	3	0.00
12/10/2017	R204 On 02-November-17			Bond Future	7.06	104.0352	7.0583	104.0352	43,257.00
12/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	735	1	735	1	0.00
12/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	746	1	746	1	0.00
12/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	725	1	725	1	0.00
12/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2017	R204 On 01-February-18			Bond Future	6.95	101.9086	6.9456	101.9086	230.00
12/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	318	0	318	0	0.00
12/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	331	0	331	0	0.00
12/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	325	0	325	0	0.00
12/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	62	0	62	0	0.00
12/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	60	0	60	0	0.00
12/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	64	0	64	0	0.00
12/10/2017	R204 On 03-May-18			Bond Future	6.72	103.8022	6.7163	103.8022	0.00
12/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	293	0	293	0	0.00
12/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	298	0	298	0	0.00
12/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	289	0	289	0	0.00
12/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	70	0	70	0	0.00
12/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	68	0	68	0	0.00
12/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	66	0	66	0	0.00
12/10/2017	R207 On 02-November-17			Bond Future	7.37	101.9743	7.3736	101.9743	38,813.00
12/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1293	1	1293	1	0.00
12/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1332	1	1332	1	0.00
12/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1312	1	1312	1	0.00
12/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R207 On 01-February-18			Bond Future	7.36	100.2067	7.3602	100.2067	630.00
12/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	601	1	601	1	0.00
12/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	626	1	626	1	0.00
12/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	614	1	614	1	0.00
12/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	176	0	176	0	0.00
12/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	166	0	166	0	0.00
12/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	171	0	171	0	0.00
12/10/2017	R207 On 03-May-18			Bond Future	7.34	102.0686	7.3450	102.0686	0.00
12/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	633	1	633	1	0.00
12/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	623	1	623	1	0.00
12/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	613	1	613	1	0.00
12/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	272	0	272	0	0.00
12/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	278	0	278	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
12/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	267	0	267	0	0.00
12/10/2017	R208 On 02-November-17			Bond Future	7.62	98.1181	7.6150	98.1181	32,077.00
12/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1678	2	1678	2	0.00
12/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1650	2	1650	2	0.00
12/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1621	2	1621	2	0.00
12/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R208 On 01-February-18			Bond Future	7.63	99.9207	7.6326	99.9207	180.00
12/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	917	1	917	1	0.00
12/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	935	1	935	1	0.00
12/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	899	1	899	1	0.00
12/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	366	0	366	0	0.00
12/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	357	0	357	0	0.00
12/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	347	0	347	0	0.00
12/10/2017	R208 On 03-May-18			Bond Future	7.64	98.3763	7.6439	98.3763	0.00
12/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	907	1	907	1	0.00
12/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	937	1	937	1	0.00
12/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	922	1	922	1	0.00
12/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	570	1	570	1	0.00
12/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	580	1	580	1	0.00
12/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	590	1	590	1	0.00
12/10/2017	R209 On 02-November-17			Bond Future	9.63	71.9022	9.6286	71.9022	119,971.00
12/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	595	1	595	1	0.00
12/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2579	3	2579	3	0.00
12/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	647	1	647	1	0.00
12/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1367	1	1367	1	0.00
12/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	621	1	621	1	0.00
12/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	760	1	760	1	0.00
12/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	237	0	237	0	1,350.00
12/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	25	0	25	0	2,248.00
12/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6037	6	6037	6	0.00
12/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
12/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	1960	2	1960	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
12/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	568	1	568	1	6,500.00
12/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1280	1	1280	1	0.00
12/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1084	1	1084	1	1,350.00
12/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2261	2	2261	2	0.00
12/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9704	10	9704	10	0.00
12/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	319	0	319	0	1,350.00
12/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1321	1	1321	1	0.00
12/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4388	4	4388	4	0.00
12/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	3	0	3	0	1,300.00
12/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	175	0	175	0	1,138.00
12/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1239	1	1239	1	0.00
12/10/2017	R209 On 01-February-18			Bond Future	9.69	73.2231	9.6875	73.2231	5,020.00
12/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1765	2	1765	2	0.00
12/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2153	2	2153	2	0.00
12/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2771	3	2771	3	0.00
12/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2222	2	2222	2	0.00
12/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2187	2	2187	2	0.00
12/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3674	4	3674	4	0.00
12/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2656	3	2656	3	0.00
12/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	1083	1	1083	1	220.00
12/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3250	3	3250	3	0.00
12/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1241	1	1241	1	7,500.00
12/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	1040	1	1040	1	3,000.00
12/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1601	2	1601	2	7,500.00
12/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3490	3	3490	3	0.00
12/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1974	2	1974	2	0.00
12/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	2005	2	2005	2	0.00
12/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1523	1	1523	1	220.00
12/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1943	2	1943	2	0.00
12/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2410	2	2410	2	220.00
12/10/2017	R209 On 03-May-18			Bond Future	9.75	71.4345	9.7459	71.4345	0.00
12/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3177	3	3177	3	0.00
12/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3212	3	3212	3	0.00
12/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3142	3	3142	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
12/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2534	2	2534	2	0.00
12/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2476	2	2476	2	0.00
12/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2505	2	2505	2	0.00
12/10/2017	R210 On 02-November-17			Bond Future	185.38	185.3878	185.3806	185.3878	2,179.00
12/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6689	7	6689	7	0.00
12/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6709	7	6709	7	0.00
12/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6699	7	6699	7	0.00
12/10/2017	R210 On 01-February-18			Bond Future	188.85	188.8552	188.8479	188.8552	0.00
12/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3532	4	3532	4	0.00
12/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3522	4	3522	4	0.00
12/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3512	4	3512	4	0.00
12/10/2017	R210 On 03-May-18			Bond Future	190.00	190.0112	190.0012	190.0112	0.00
12/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1449	1	1449	1	0.00
12/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1439	1	1439	1	0.00
12/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1459	1	1459	1	0.00
12/10/2017	R212 On 02-November-17			Bond Future	151.04	151.0491	151.0425	151.0491	4,059.00
12/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1367	1	1367	1	0.00
12/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1377	1	1377	1	0.00
12/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1357	1	1357	1	0.00
12/10/2017	R212 On 01-February-18			Bond Future	151.83	151.8360	151.8293	151.8360	528.00
12/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 01-February-18	154.71	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
12/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2861	3	2861	3	0.00
12/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2871	3	2871	3	0.00
12/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2881	3	2881	3	0.00
12/10/2017	R212 On 03-May-18			Bond Future	154.70	154.7131	154.7043	154.7131	0.00
12/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	424	0	424	0	0.00
12/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	404	0	404	0	0.00
12/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	414	0	414	0	0.00
12/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
12/10/2017	R213 On 02-November-17			Bond Future	9.35	83.6751	9.3544	83.6751	61,032.00
12/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	853	1	853	1	0.00
12/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	886	1	886	1	0.00
12/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	820	1	820	1	0.00
12/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	915	1	915	1	0.00
12/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	882	1	882	1	0.00
12/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	849	1	849	1	0.00
12/10/2017	R213 On 01-February-18			Bond Future	9.42	85.2123	9.4170	85.2123	940.00
12/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2032	2	2032	2	0.00
12/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	1999	2	1999	2	0.00
12/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	1966	2	1966	2	0.00
12/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1980	2	1980	2	0.00
12/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	2012	2	2012	2	0.00
12/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1948	2	1948	2	0.00
12/10/2017	R213 On 03-May-18			Bond Future	9.48	83.2463	9.4754	83.2463	0.00
12/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	2981	3	2981	3	0.00
12/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3015	3	3015	3	0.00
12/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3050	3	3050	3	0.00
12/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2385	2	2385	2	0.00
12/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2443	2	2443	2	0.00
12/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2414	2	2414	2	0.00
12/10/2017	R214 On 02-November-17			Bond Future	9.78	71.4600	9.7792	71.4600	43,355.00
12/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	429	0	429	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
12/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	470	1	470	1	0.00
12/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	449	1	449	1	0.00
12/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1769	2	1769	2	0.00
12/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1819	2	1819	2	0.00
12/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1719	2	1719	2	0.00
12/10/2017	R214 On 01-February-18			Bond Future	9.84	72.7729	9.8410	72.7729	400.00
12/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2098	2	2098	2	0.00
12/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2166	2	2166	2	0.00
12/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2132	2	2132	2	0.00
12/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2206	2	2206	2	0.00
12/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2173	2	2173	2	0.00
12/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2241	2	2241	2	0.00
12/10/2017	R214 On 03-May-18			Bond Future	9.90	70.8292	9.8988	70.8292	0.00
12/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3283	3	3283	3	0.00
12/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3319	3	3319	3	0.00
12/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3247	3	3247	3	0.00
12/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2771	3	2771	3	0.00
12/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2740	3	2740	3	0.00
12/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2710	3	2710	3	0.00
12/10/2017	R248 On 02-November-17			Bond Future	9.84	91.3614	9.8397	91.3614	49,714.00
12/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	624	1	624	1	0.00
12/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	597	1	597	1	0.00
12/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	570	1	570	1	0.00
12/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2342	2	2342	2	0.00
12/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2215	2	2215	2	0.00
12/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2278	2	2278	2	0.00
12/10/2017	R248 On 01-February-18			Bond Future	9.90	93.0398	9.9035	93.0398	42,702.00
12/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	2831	3	2831	3	0.00
12/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	2918	3	2918	3	0.00
12/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	2875	3	2875	3	0.00
12/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2948	3	2948	3	0.00
12/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2862	3	2862	3	0.00
12/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2905	3	2905	3	0.00
12/10/2017	R248 On 03-May-18			Bond Future	9.96	90.3319	9.9633	90.3319	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
12/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4441	5	4441	5	0.00
12/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4396	5	4396	5	0.00
12/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4351	4	4351	4	0.00
12/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3578	3	3578	3	0.00
12/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3617	4	3617	4	0.00
12/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3540	3	3540	3	0.00