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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	2025 On 03-August-17			Bond Future	129.37	129.4772	129.3731	129.4772	2,414.00
10/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4587	4	4587	4	0.00
10/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4607	5	4607	5	0.00
10/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4597	4	4597	4	0.00
10/05/2017	2025 On 02-November-17			Bond Future	131.88	131.9903	131.8845	131.9903	0.00
10/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1086	1	1086	1	0.00
10/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1096	1	1096	1	0.00
10/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1076	1	1076	1	0.00
10/05/2017	2025 On 01-February-18			Bond Future	133.17	133.2851	133.1738	133.2851	0.00
10/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	716	1	716	1	0.00
10/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	706	1	706	1	0.00
10/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	726	1	726	1	0.00
10/05/2017	2029 On 01-February-18			Bond Future	104.06	103.9983	104.0611	103.9983	0.00
10/05/2017	2030 On 03-August-17			Bond Future	9.23	90.6663	9.2342	90.6663	31,984.00
10/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	654	0	654	0	0.00
10/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	722	0	722	0	0.00
10/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	789	0	789	0	0.00
10/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 02-November-17			Bond Future	9.28	92.4000	9.2805	92.4000	0.00
10/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	468	0	468	0	0.00
10/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	535	0	535	0	0.00
10/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	401	0	401	0	0.00
10/05/2017	2030 On 02-November-17	9.35	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
10/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 01-February-18			Bond Future	9.32	90.1984	9.3250	90.1984	0.00
10/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	366	0	366	0	0.00
10/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	299	0	299	0	0.00
10/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	432	0	432	0	0.00
10/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
10/05/2017	2032 On 03-August-17			Bond Future	9.39	93.4156	9.3873	93.4156	21,380.00
10/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2262	2	2262	2	0.00
10/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2184	2	2184	2	0.00
10/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2223	2	2223	2	0.00
10/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1801	2	1801	2	0.00
10/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1870	2	1870	2	0.00
10/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1835	2	1835	2	0.00
10/05/2017	2032 On 02-November-17			Bond Future	9.44	91.0441	9.4378	91.0441	0.00
10/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3161	3	3161	3	0.00
10/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3199	3	3199	3	0.00
10/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3237	3	3237	3	0.00
10/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2821	3	2821	3	0.00
10/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2856	3	2856	3	0.00
10/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2786	3	2786	3	0.00
10/05/2017	2032 On 01-February-18			Bond Future	9.49	92.8212	9.4864	92.8212	0.00
10/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	3952	4	3952	4	0.00
10/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	3990	4	3990	4	0.00
10/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4028	4	4028	4	0.00
10/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3464	4	3464	4	0.00
10/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3431	4	3431	4	0.00
10/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3497	4	3497	4	0.00
10/05/2017	2033 On 03-August-17			Bond Future	106.39	106.3249	106.3907	106.3249	6,134.00
10/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6729	7	6729	7	0.00
10/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6739	7	6739	7	0.00
10/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6749	7	6749	7	0.00
10/05/2017	2033 On 02-November-17			Bond Future	107.38	107.3117	107.3792	107.3117	0.00
10/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2701	3	2701	3	0.00
10/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2711	3	2711	3	0.00
10/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2691	3	2691	3	0.00
10/05/2017	2033 On 01-February-18			Bond Future	109.53	109.4637	109.5298	109.4637	0.00
10/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	110	0	110	0	0.00
10/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	130	0	130	0	0.00
10/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	120	0	120	0	0.00
10/05/2017	2037 On 03-August-17			Bond Future	9.64	89.6760	9.6423	89.6760	57,179.00
10/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2052	2	2052	2	0.00
10/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2014	2	2014	2	0.00
10/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1977	2	1977	2	0.00
10/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2598	3	2598	3	0.00
10/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2555	3	2555	3	0.00
10/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2642	3	2642	3	0.00
10/05/2017	2037 On 02-November-17			Bond Future	9.69	91.3908	9.6924	91.3908	233.00
10/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3295	3	3295	3	0.00
10/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3334	3	3334	3	0.00
10/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3257	3	3257	3	0.00
10/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3512	4	3512	4	0.00
10/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3553	4	3553	4	0.00
10/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3595	4	3595	4	0.00
10/05/2017	2037 On 01-February-18			Bond Future	9.74	88.9191	9.7412	88.9191	0.00
10/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4549	4	4549	4	0.00
10/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4591	4	4591	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
10/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4508	4	4508	4	0.00
10/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3933	4	3933	4	0.00
10/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3897	4	3897	4	0.00
10/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3969	4	3969	4	0.00
10/05/2017	2038 On 03-August-17			Bond Future	131.26	131.1778	131.2597	131.1778	22,439.00
10/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9910	10	9910	10	0.00
10/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9900	10	9900	10	0.00
10/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	9920	10	9920	10	0.00
10/05/2017	2038 On 02-November-17			Bond Future	133.81	133.7238	133.8075	133.7238	0.00
10/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3012	3	3012	3	0.00
10/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	2992	3	2992	3	0.00
10/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3002	3	3002	3	0.00
10/05/2017	2038 On 01-February-18			Bond Future	134.97	134.8843	134.9664	134.8843	0.00
10/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	1964	2	1964	2	0.00
10/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	1974	2	1974	2	0.00
10/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	1984	2	1984	2	0.00
10/05/2017	2040 On 03-August-17			Bond Future	9.73	92.9615	9.7331	92.9615	13,816.00
10/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2087	2	2087	2	0.00
10/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2049	2	2049	2	0.00
10/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2011	2	2011	2	0.00
10/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	3026	3	3026	3	0.00
10/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3076	3	3076	3	0.00
10/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2978	3	2978	3	0.00
10/05/2017	2040 On 02-November-17			Bond Future	9.78	94.7391	9.7842	94.7391	0.00
10/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3201	3	3201	3	0.00

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10/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3240	3	3240	3	0.00
10/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3162	3	3162	3	0.00
10/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4217	5	4217	5	0.00
10/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4265	5	4265	5	0.00
10/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4312	5	4312	5	0.00
10/05/2017	2040 On 01-February-18			Bond Future	9.83	92.0824	9.8341	92.0824	0.00
10/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4781	4	4781	4	0.00
10/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4868	5	4868	5	0.00
10/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4825	4	4825	4	0.00
10/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4481	5	4481	5	0.00
10/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4441	5	4441	5	0.00
10/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4401	5	4401	5	0.00
10/05/2017	2044 On 03-August-17			Bond Future	9.79	89.8411	9.7874	89.8411	22,344.00
10/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1916	2	1916	2	0.00
10/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1880	2	1880	2	0.00
10/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1953	2	1953	2	0.00
10/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3343	4	3343	4	0.00
10/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3291	4	3291	4	0.00
10/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3239	4	3239	4	0.00
10/05/2017	2044 On 02-November-17			Bond Future	9.84	91.5591	9.8378	91.5591	200.00
10/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3052	3	3052	3	0.00
10/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3128	3	3128	3	0.00
10/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3090	3	3090	3	0.00
10/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4593	5	4593	5	0.00
10/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4543	5	4543	5	0.00
10/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4493	5	4493	5	0.00
10/05/2017	2044 On 01-February-18			Bond Future	9.89	88.9655	9.8871	88.9655	0.00
10/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4698	4	4698	4	0.00
10/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4740	4	4740	4	0.00
10/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4656	4	4656	4	0.00
10/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4588	5	4588	5	0.00
10/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4546	5	4546	5	0.00
10/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4631	5	4631	5	0.00
10/05/2017	2046 On 03-August-17			Bond Future	127.91	127.8292	127.9089	127.8292	22,790.00

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10/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13281	13	13281	13	0.00
10/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13261	13	13261	13	0.00
10/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13271	13	13271	13	0.00
10/05/2017	2046 On 02-November-17			Bond Future	128.81	128.7269	128.8086	128.7269	0.00
10/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7501	8	7501	8	0.00
10/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7511	8	7511	8	0.00
10/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7491	8	7491	8	0.00
10/05/2017	2046 On 01-February-18			Bond Future	131.39	131.3084	131.3885	131.3084	0.00
10/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1512	2	1512	2	0.00
10/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1522	2	1522	2	0.00
10/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1532	2	1532	2	0.00
10/05/2017	2050 On 03-August-17			Bond Future	135.67	135.5850	135.6709	135.5850	26,009.00
10/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13559	14	13559	14	0.00
10/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13569	14	13569	14	0.00
10/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13549	14	13549	14	0.00
10/05/2017	2050 On 02-November-17			Bond Future	138.30	138.2165	138.3044	138.2165	0.00
10/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6346	6	6346	6	0.00
10/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6356	6	6356	6	0.00
10/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6366	6	6366	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	2050 On 01-February-18			Bond Future	139.38	139.2965	139.3825	139.2965	0.00
10/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
10/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	857	1	857	1	0.00
10/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	867	1	867	1	0.00
10/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	847	1	847	1	0.00
10/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	AL37 On 03-August-17			Index Future	542.43	541.0550	542.4330	541.0550	0.00
10/05/2017	AL37 On 02-November-17			Index Future	552.81	551.4030	552.8110	551.4030	0.00
10/05/2017	AL37 On 01-February-18			Index Future	563.60	562.1660	563.5960	562.1660	0.00
10/05/2017	AL7T On 03-August-17			Index Future	622.87	620.4370	622.8730	620.4370	0.00
10/05/2017	AL7T On 02-November-17			Index Future	634.79	632.3040	634.7900	632.3040	0.00
10/05/2017	AL7T On 01-February-18			Index Future	647.17	644.6460	647.1740	644.6460	0.00
10/05/2017	ALBI On 03-August-17			Index Future	563.44	560.8120	563.4420	560.8120	633.00
10/05/2017	ALBI On 02-November-17			Index Future	574.22	571.5380	574.2220	571.5380	0.00
10/05/2017	ALBI On 01-February-18			Index Future	585.43	582.6950	585.4250	582.6950	0.00
10/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2017	EL28 On 03-August-17			Bond Future	129.03	129.3057	129.0263	129.3057	0.00
10/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6144	6	6144	6	0.00
10/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6134	6	6134	6	0.00
10/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6154	6	6154	6	0.00
10/05/2017	EL28 On 02-November-17			Bond Future	129.79	130.0717	129.7871	130.0717	0.00
10/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4083	4	4083	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
10/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4093	4	4093	4	0.00
10/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4103	4	4103	4	0.00
10/05/2017	EL28 On 01-February-18			Bond Future	132.39	132.6802	132.3866	132.6802	0.00
10/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	87	0	87	0	0.00
10/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	77	0	77	0	0.00
10/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	97	0	97	0	0.00
10/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	0	0	0	0	0.00
10/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 03-August-17			Bond Future	10.71	78.1640	10.7065	78.1640	9,466.00
10/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1102	2	1102	2	0.00
10/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1039	1	1039	1	0.00
10/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	976	1	976	1	0.00
10/05/2017	ES33 On 02-November-17			Bond Future	10.80	75.8669	10.7970	75.8669	0.00
10/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	779	1	779	1	0.00
10/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	717	1	717	1	0.00
10/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	841	1	841	1	0.00
10/05/2017	ES33 On 01-February-18			Bond Future	10.89	77.3477	10.8891	77.3477	0.00
10/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	601	0	601	0	0.00
10/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	661	0	661	0	0.00
10/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	720	0	720	0	0.00
10/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
10/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
10/05/2017	ES42 On 03-August-17			Bond Future	10.96	81.0653	10.9633	81.0653	7,957.00
10/05/2017	ES42 On 02-November-17			Bond Future	11.05	78.3540	11.0547	78.3540	0.00
10/05/2017	ES42 On 01-February-18			Bond Future	11.14	79.8833	11.1448	79.8833	0.00
10/05/2017	GOVI On 03-August-17			GOVI	561.68	559.0680	561.6770	559.0680	544.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	5770	0	5770	0	0.00
10/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	5670	0	5670	0	0.00
10/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	5870	0	5870	0	0.00
10/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	2	0	2	0.00
10/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	2	0	2	0.00
10/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	2	0	2	0.00
10/05/2017	GOVI On 02-November-17			GOVI	572.42	569.7600	572.4230	569.7600	0.00
10/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
10/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
10/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
10/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	270	3	270	3	0.00
10/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	370	3	370	3	0.00
10/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	170	3	170	3	0.00
10/05/2017	GOVI On 01-February-18			GOVI	583.59	580.8820	583.5910	580.8820	0.00
10/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	25610	0	25610	0	0.00
10/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	25710	0	25710	0	0.00
10/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	25510	0	25510	0	0.00
10/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
10/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
10/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
10/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2017	IGOV On 03-August-17			Index Future	251.30	251.2820	251.2950	251.2820	1,249.00
10/05/2017	IGOV On 02-November-17			Index Future	256.17	256.1600	256.1730	256.1600	0.00
10/05/2017	IGOV On 01-February-18			Index Future	261.30	261.2960	261.3040	261.2960	0.00
10/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
10/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
10/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
10/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6123	99.6107	99.6123	0.00
10/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8239	99.8188	99.8239	0.00
10/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7811	99.7701	99.7811	0.00
10/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.96	99.9764	99.9639	99.9764	0.00
10/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8527	99.8475	99.8527	0.00
10/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0629	99.0521	99.0629	0.00
10/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.65	98.6646	98.6522	98.6646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.61	98.6308	98.6102	98.6308	0.00
10/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.02	99.0500	99.0200	99.0500	0.00
10/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.45	99.4839	99.4475	99.4839	0.00
10/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.88	99.9386	99.8844	99.9386	0.00
10/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.77	96.9205	96.7701	96.9205	0.00
10/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.06	96.2155	96.0591	96.2155	0.00
10/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.31	95.4804	95.3123	95.4804	0.00
10/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.54	95.7200	95.5356	95.7200	0.00
10/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.76	97.9565	97.7566	97.9565	51.00
10/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.93	98.1445	97.9288	98.1445	0.00
10/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.16	99.3880	99.1577	99.3880	0.00
10/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.30	96.6485	96.3046	96.6485	0.00
10/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.34	93.7031	93.3433	93.7031	0.00
10/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.11	92.4795	92.1059	92.4795	0.00
10/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.24	94.6201	94.2395	94.6201	0.00
10/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.97	98.3565	97.9737	98.3565	0.00
10/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.56	96.9593	96.5643	96.9593	0.00
10/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.61	99.0116	98.6121	99.0116	0.00
10/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
10/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
10/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
10/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
10/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
10/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
10/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
10/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
10/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
10/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
10/05/2017	R023 On 03-August-17			Bond Future	8.18	101.2003	8.1776	101.2003	32,290.00
10/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2141	2	2141	2	0.00
10/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2205	2	2205	2	0.00
10/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2173	2	2173	2	0.00
10/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	410	1	410	1	0.00
10/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	399	0	399	0	0.00
10/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	389	0	389	0	0.00
10/05/2017	R023 On 02-November-17			Bond Future	8.20	99.2051	8.2043	99.2051	0.00
10/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2218	2	2218	2	0.00
10/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2246	2	2246	2	0.00
10/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2275	2	2275	2	0.00
10/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	729	1	729	1	0.00
10/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	716	1	716	1	0.00
10/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	742	1	742	1	0.00
10/05/2017	R023 On 01-February-18			Bond Future	8.23	101.1415	8.2268	101.1415	0.00
10/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	1929	2	1929	2	0.00
10/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	1951	2	1951	2	0.00
10/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1907	2	1907	2	0.00
10/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1554	2	1554	2	0.00
10/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1537	2	1537	2	0.00
10/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1573	2	1573	2	0.00
10/05/2017	R035 On 03-August-17			Bond Future	9.56	97.5591	9.5582	97.5591	9,951.00
10/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	390	1	390	1	0.00
10/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	309	1	309	1	0.00
10/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	471	1	471	1	0.00
10/05/2017	R035 On 02-November-17			Bond Future	9.61	94.9238	9.6118	94.9238	0.00
10/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	14	1	14	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	94	1	94	1	0.00
10/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	174	1	174	1	0.00
10/05/2017	R035 On 01-February-18			Bond Future	9.66	96.7765	9.6647	96.7765	0.00
10/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	512	0	512	0	0.00
10/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	668	0	668	0	0.00
10/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	590	0	590	0	0.00
10/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R186 On 03-August-17			Bond Future	8.78	111.7144	8.7811	111.7144	86,882.00
10/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5053	5	5053	5	0.00
10/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4251	4	4251	4	0.00
10/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2212	2	2212	2	0.00
10/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2292	2	2292	2	0.00
10/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2581	2	2581	2	0.00
10/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	1983	2	1983	2	0.00
10/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2252	2	2252	2	0.00
10/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	341	0	341	0	6,500.00
10/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	500	1	500	1	750.00
10/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1347	2	1347	2	0.00
10/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1117	1	1117	1	2,604.00
10/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1293	1	1293	1	0.00
10/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1519	2	1519	2	750.00
10/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1320	2	1320	2	0.00
10/05/2017	R186 On 02-November-17			Bond Future	8.82	113.8507	8.8230	113.8507	4.00
10/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2692	3	2692	3	0.00
10/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2762	3	2762	3	0.00
10/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2727	3	2727	3	0.00
10/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2286	3	2286	3	0.00
10/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2255	3	2255	3	0.00
10/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2317	3	2317	3	0.00
10/05/2017	R186 On 01-February-18			Bond Future	8.86	110.7700	8.8619	110.7700	0.00
10/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3442	3	3442	3	0.00
10/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3476	3	3476	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3511	3	3511	3	0.00
10/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2812	3	2812	3	0.00
10/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2782	3	2782	3	0.00
10/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2753	3	2753	3	0.00
10/05/2017	R197 On 03-August-17			Bond Future	297.83	297.8139	297.8332	297.8139	2,350.00
10/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10227	10	10227	10	0.00
10/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10237	10	10237	10	0.00
10/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10217	10	10217	10	0.00
10/05/2017	R197 On 02-November-17			Bond Future	303.61	303.5944	303.6148	303.5944	0.00
10/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1545	2	1545	2	0.00
10/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1555	2	1555	2	0.00
10/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1535	2	1535	2	0.00
10/05/2017	R197 On 01-February-18			Bond Future	302.64	302.6286	302.6415	302.6286	0.00
10/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	972	1	972	1	0.00
10/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	962	1	962	1	0.00
10/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	982	1	982	1	0.00
10/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 03-August-17			Bond Future	244.83	244.0474	244.8337	244.0474	30,577.00
10/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13526	14	13526	14	0.00
10/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13536	14	13536	14	0.00
10/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13516	14	13516	14	0.00
10/05/2017	R202 On 02-November-17			Bond Future	249.59	248.7842	249.5865	248.7842	0.00
10/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4304	5	4304	5	0.00
10/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4314	5	4314	5	0.00
10/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4324	5	4324	5	0.00
10/05/2017	R202 On 01-February-18			Bond Future	250.84	250.0267	250.8384	250.0267	0.00
10/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1778	1	1778	1	0.00
10/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1768	1	1768	1	0.00
10/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1758	1	1758	1	0.00
10/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R203 On 03-August-17			Bond Future	7.14	103.3468	7.1360	103.3468	0.00
10/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	243	0	243	0	0.00
10/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	242	0	242	0	0.00
10/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	240	0	240	0	0.00
10/05/2017	R204 On 03-August-17			Bond Future	7.44	101.6733	7.4365	101.6733	41,363.00
10/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	474	0	474	0	0.00
10/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	494	0	494	0	0.00
10/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	484	0	484	0	0.00
10/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	71	0	71	0	0.00
10/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	68	0	68	0	0.00
10/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	66	0	66	0	0.00
10/05/2017	R204 On 02-November-17			Bond Future	7.36	103.6177	7.3588	103.6177	0.00
10/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	461	0	461	0	0.00
10/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	443	0	443	0	0.00
10/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	452	0	452	0	0.00
10/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	39	0	39	0	0.00
10/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	37	0	37	0	0.00
10/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	35	0	35	0	0.00
10/05/2017	R204 On 01-February-18			Bond Future	7.20	101.5998	7.1974	101.5998	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	297	0	297	0	0.00
10/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	306	0	306	0	0.00
10/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	301	0	301	0	0.00
10/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	249	0	249	0	0.00
10/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	245	0	245	0	0.00
10/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	253	0	253	0	0.00
10/05/2017	R207 On 03-August-17			Bond Future	7.58	99.5974	7.5753	99.5974	45,809.00
10/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1364	1	1364	1	51.00
10/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1768	2	1768	2	0.00
10/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1809	2	1809	2	0.00
10/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1789	2	1789	2	0.00
10/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	14	0	14	0	0.00
10/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	13	0	13	0	0.00
10/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	13	0	13	0	0.00
10/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	37	0	37	0	0.00
10/05/2017	R207 On 02-November-17			Bond Future	7.55	101.5020	7.5463	101.5020	0.00
10/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1110	1	1110	1	0.00
10/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1094	1	1094	1	0.00
10/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1078	1	1078	1	0.00
10/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	124	0	124	0	0.00
10/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	128	0	128	0	0.00
10/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	121	0	121	0	0.00
10/05/2017	R207 On 01-February-18			Bond Future	7.49	99.8411	7.4922	99.8411	0.00
10/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	704	1	704	1	0.00
10/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	714	1	714	1	0.00
10/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	724	1	724	1	0.00
10/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	506	1	506	1	0.00
10/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	498	1	498	1	0.00
10/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	514	1	514	1	0.00
10/05/2017	R208 On 03-August-17			Bond Future	7.73	99.0959	7.7339	99.0959	32,228.00
10/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1831	2	1831	2	0.00
10/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	1883	2	1883	2	0.00
10/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	1857	2	1857	2	0.00
10/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	113	0	113	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	109	0	109	0	0.00
10/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	106	0	106	0	0.00
10/05/2017	R208 On 02-November-17			Bond Future	7.73	97.5891	7.7325	97.5891	0.00
10/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1556	1	1556	1	0.00
10/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1600	1	1600	1	0.00
10/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1578	1	1578	1	0.00
10/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	268	0	268	0	0.00
10/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	262	0	262	0	0.00
10/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	275	0	275	0	0.00
10/05/2017	R208 On 01-February-18			Bond Future	7.72	99.4939	7.7195	99.4939	0.00
10/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1188	1	1188	1	0.00
10/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1157	1	1157	1	0.00
10/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1172	1	1172	1	0.00
10/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	859	1	859	1	0.00
10/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	847	1	847	1	0.00
10/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	836	1	836	1	0.00
10/05/2017	R209 On 03-August-17			Bond Future	9.52	73.4698	9.5188	73.4698	70,903.00
10/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1626	1	1626	1	0.00
10/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1595	1	1595	1	0.00
10/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1657	1	1657	1	0.00
10/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2161	2	2161	2	0.00
10/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2124	2	2124	2	0.00
10/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2199	2	2199	2	0.00
10/05/2017	R209 On 02-November-17			Bond Future	9.57	71.7248	9.5654	71.7248	476.00
10/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4456	4	4456	4	0.00
10/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2728	2	2728	2	0.00
10/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2663	2	2663	2	0.00
10/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7168	7	7168	7	0.00
10/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	341	0	341	0	2,800.00
10/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1276	1	1276	1	4,100.00
10/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2696	2	2696	2	0.00
10/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1632	2	1632	2	3,360.00
10/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	714	1	714	1	1,300.00
10/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5218	6	5218	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2899	3	2899	3	0.00
10/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2968	3	2968	3	0.00
10/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9624	10	9624	10	0.00
10/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2933	3	2933	3	0.00
10/05/2017	R209 On 01-February-18			Bond Future	9.61	73.1248	9.6101	73.1248	0.00
10/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3806	4	3806	4	0.00
10/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3841	4	3841	4	0.00
10/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3876	4	3876	4	0.00
10/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3148	3	3148	3	0.00
10/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3087	3	3087	3	0.00
10/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3117	3	3117	3	0.00
10/05/2017	R210 On 03-August-17			Bond Future	187.39	187.8024	187.3875	187.8024	1,675.00
10/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8903	8	8903	8	0.00
10/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8893	8	8893	8	0.00
10/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8913	8	8913	8	0.00
10/05/2017	R210 On 02-November-17			Bond Future	188.62	189.0474	188.6249	189.0474	0.00
10/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3455	3	3455	3	0.00
10/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3465	3	3465	3	0.00
10/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3445	3	3445	3	0.00
10/05/2017	R210 On 01-February-18			Bond Future	192.40	192.8387	192.4028	192.8387	0.00
10/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	33	0	33	0	0.00
10/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	23	0	23	0	0.00
10/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	43	0	43	0	0.00
10/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 03-August-17			Bond Future	149.29	149.3259	149.2864	149.3259	4,858.00
10/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4054	4	4054	4	0.00
10/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4064	4	4064	4	0.00
10/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4074	4	4074	4	0.00
10/05/2017	R212 On 02-November-17			Bond Future	152.18	152.2243	152.1842	152.2243	0.00
10/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	216	0	216	0	0.00
10/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	236	0	236	0	0.00
10/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	226	0	226	0	0.00
10/05/2017	R212 On 01-February-18			Bond Future	153.17	153.2168	153.1720	153.2168	0.00
10/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
10/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1518	1	1518	1	0.00
10/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1528	1	1528	1	0.00
10/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1538	1	1538	1	0.00
10/05/2017	R213 On 03-August-17			Bond Future	9.27	85.2893	9.2677	85.2893	55,673.00
10/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2035	2	2035	2	0.00
10/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2108	2	2108	2	0.00
10/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2071	2	2071	2	0.00
10/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1589	2	1589	2	0.00
10/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1560	2	1560	2	0.00
10/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1620	2	1620	2	0.00
10/05/2017	R213 On 02-November-17			Bond Future	9.32	83.3703	9.3155	83.3703	0.00
10/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2830	3	2830	3	0.00
10/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2762	2	2762	2	0.00
10/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2796	3	2796	3	0.00
10/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2601	3	2601	3	0.00
10/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2569	3	2569	3	0.00
10/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2537	3	2537	3	0.00
10/05/2017	R213 On 01-February-18			Bond Future	9.36	84.9976	9.3622	84.9976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3547	3	3547	3	0.00
10/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3514	3	3514	3	0.00
10/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3480	3	3480	3	0.00
10/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3138	3	3138	3	0.00
10/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3107	3	3107	3	0.00
10/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3169	3	3169	3	0.00
10/05/2017	R214 On 03-August-17			Bond Future	9.67	73.0894	9.6745	73.0894	35,526.00
10/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1441	1	1441	1	0.00
10/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1500	1	1500	1	0.00
10/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1470	1	1470	1	0.00
10/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2606	3	2606	3	0.00
10/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2522	3	2522	3	0.00
10/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2564	3	2564	3	0.00
10/05/2017	R214 On 02-November-17			Bond Future	9.72	71.1906	9.7236	71.1906	0.00
10/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2510	2	2510	2	0.00
10/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2573	2	2573	2	0.00
10/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2541	2	2541	2	0.00
10/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3477	4	3477	4	0.00
10/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3438	4	3438	4	0.00
10/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3516	4	3516	4	0.00
10/05/2017	R214 On 01-February-18			Bond Future	9.77	72.5801	9.7718	72.5801	0.00
10/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3840	4	3840	4	0.00
10/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3912	4	3912	4	0.00
10/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3876	4	3876	4	0.00
10/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3511	4	3511	4	0.00
10/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3478	4	3478	4	0.00
10/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3446	4	3446	4	0.00
10/05/2017	R248 On 03-August-17			Bond Future	9.77	93.3219	9.7721	93.3219	69,421.00
10/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1805	2	1805	2	0.00
10/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1770	2	1770	2	0.00
10/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1841	2	1841	2	0.00
10/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3567	4	3567	4	0.00
10/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3623	4	3623	4	0.00
10/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3679	4	3679	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
10/05/2017	R248 On 02-November-17			Bond Future	9.82	90.6689	9.8241	90.6689	226.00
10/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3111	3	3111	3	0.00
10/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3189	3	3189	3	0.00
10/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3150	3	3150	3	0.00
10/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4748	5	4748	5	0.00
10/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4697	5	4697	5	0.00
10/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4646	5	4646	5	0.00
10/05/2017	R248 On 01-February-18			Bond Future	9.88	92.4386	9.8755	92.4386	0.00
10/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4827	5	4827	5	0.00
10/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4870	5	4870	5	0.00
10/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4914	5	4914	5	0.00
10/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4659	5	4659	5	0.00
10/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4616	5	4616	5	0.00
10/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4702	5	4702	5	0.00