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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
05/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	2025 On 02-November-17			Bond Future	130.63	130.3731	130.6308	130.3731	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
05/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2339	3	2339	3	0.00
05/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2349	3	2349	3	0.00
05/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2329	3	2329	3	0.00
05/10/2017	2025 On 01-February-18			Bond Future	131.74	131.4753	131.7372	131.4753	0.00
05/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2163	2	2163	2	0.00
05/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2143	2	2143	2	0.00
05/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2153	2	2153	2	0.00
05/10/2017	2025 On 03-May-18			Bond Future	134.24	133.9698	134.2374	133.9698	0.00
05/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	1017	1	1017	1	0.00
05/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	1027	1	1027	1	0.00
05/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	1037	1	1037	1	0.00
05/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2029 On 02-November-17			Bond Future	99.93	99.9366	99.9329	99.9366	1,370.00
05/10/2017	2029 On 01-February-18			Bond Future	101.80	101.8070	101.8026	101.8070	0.00
05/10/2017	2029 On 03-May-18			Bond Future	102.72	102.7215	102.7176	102.7215	0.00
05/10/2017	2030 On 02-November-17			Bond Future	9.22	93.5098	9.2227	93.5098	59,675.00
05/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	793	1	793	1	0.00
05/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	860	1	860	1	0.00
05/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	927	1	927	1	0.00
05/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 01-February-18			Bond Future	9.28	91.2233	9.2809	91.2233	0.00
05/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	660	1	660	1	0.00
05/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	726	1	726	1	0.00
05/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	594	1	594	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
05/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 03-May-18			Bond Future	9.34	92.9191	9.3425	92.9191	0.00
05/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	963	1	963	1	0.00
05/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	1093	1	1093	1	0.00
05/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	1028	1	1028	1	0.00
05/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2032 On 02-November-17			Bond Future	9.44	91.7286	9.4392	91.7286	35,762.00
05/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1266	1	1266	1	0.00
05/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1305	1	1305	1	0.00
05/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1345	1	1345	1	0.00
05/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	905	1	905	1	0.00
05/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	970	1	970	1	0.00
05/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	937	1	937	1	0.00
05/10/2017	2032 On 01-February-18			Bond Future	9.50	93.4143	9.5023	93.4143	0.00
05/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1576	2	1576	2	7,800.00
05/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2503	3	2503	3	0.00
05/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1298	1	1298	1	7,500.00
05/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2465	3	2465	3	0.00
05/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2426	3	2426	3	0.00
05/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	2061	2	2061	2	750.00
05/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1891	2	1891	2	6,800.00
05/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2053	2	2053	2	0.00
05/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3500	3	3500	3	0.00
05/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2086	2	2086	2	0.00
05/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2437	2	2437	2	0.00
05/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2628	3	2628	3	0.00
05/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2020	2	2020	2	0.00
05/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3041	3	3041	3	0.00
05/10/2017	2032 On 03-May-18			Bond Future	9.56	90.9940	9.5648	90.9940	0.00
05/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3556	4	3556	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
05/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3596	4	3596	4	0.00
05/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3635	4	3635	4	0.00
05/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2549	2	2549	2	0.00
05/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2610	3	2610	3	0.00
05/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2580	3	2580	3	0.00
05/10/2017	2033 On 02-November-17			Bond Future	105.07	105.1440	105.0711	105.1440	5,234.00
05/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5009	5	5009	5	0.00
05/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	4999	5	4999	5	0.00
05/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5019	5	5019	5	0.00
05/10/2017	2033 On 01-February-18			Bond Future	107.04	107.1119	107.0369	107.1119	0.00
05/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2613	3	2613	3	0.00
05/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2623	3	2623	3	0.00
05/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2603	3	2603	3	0.00
05/10/2017	2033 On 03-May-18			Bond Future	107.98	108.0574	107.9815	108.0574	0.00
05/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	282	0	282	0	0.00
05/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	272	0	272	0	0.00
05/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	292	0	292	0	0.00
05/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2037 On 02-November-17			Bond Future	9.73	91.8150	9.7342	91.8150	54,758.00
05/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	1062	1	1062	1	0.00
05/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	1097	1	1097	1	0.00
05/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	1028	1	1028	1	0.00
05/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1698	2	1698	2	0.00
05/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1652	2	1652	2	0.00
05/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1607	2	1607	2	0.00
05/10/2017	2037 On 01-February-18			Bond Future	9.80	89.2470	9.7976	89.2470	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2665	3	2665	3	0.00
05/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2584	3	2584	3	0.00
05/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2625	3	2625	3	0.00
05/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2487	2	2487	2	0.00
05/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2413	2	2413	2	0.00
05/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2450	2	2450	2	0.00
05/10/2017	2037 On 03-May-18			Bond Future	9.86	90.9061	9.8636	90.9061	0.00
05/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3939	4	3939	4	0.00
05/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	4022	4	4022	4	0.00
05/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3980	4	3980	4	0.00
05/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3091	3	3091	3	0.00
05/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3125	3	3125	3	0.00
05/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3057	3	3057	3	0.00
05/10/2017	2038 On 02-November-17			Bond Future	128.91	128.9146	128.9096	128.9146	19,719.00
05/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	7900	8	7900	8	0.00
05/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	7910	8	7910	8	0.00
05/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	7890	8	7890	8	0.00
05/10/2017	2038 On 01-February-18			Bond Future	129.82	129.8223	129.8166	129.8223	0.00
05/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7113	7	7113	7	0.00
05/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7133	7	7133	7	0.00
05/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7123	7	7123	7	0.00
05/10/2017	2038 On 03-May-18			Bond Future	132.28	132.2855	132.2803	132.2855	0.00
05/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	10	0	10	0	0.00
05/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	10	0	10	0	0.00
05/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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05/10/2017	2040 On 02-November-17			Bond Future	9.83	95.0772	9.8345	95.0772	17,446.00
05/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	829	1	829	1	0.00
05/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	799	1	799	1	0.00
05/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	858	1	858	1	0.00
05/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2375	2	2375	2	0.00
05/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2317	2	2317	2	0.00
05/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2261	2	2261	2	0.00
05/10/2017	2040 On 01-February-18			Bond Future	9.90	92.3189	9.8988	92.3189	0.00
05/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2663	3	2663	3	0.00
05/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2746	3	2746	3	0.00
05/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2704	3	2704	3	0.00
05/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2861	3	2861	3	0.00
05/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2819	3	2819	3	0.00
05/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2903	3	2903	3	0.00
05/10/2017	2040 On 03-May-18			Bond Future	9.97	94.0350	9.9657	94.0350	0.00
05/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4301	4	4301	4	0.00
05/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4345	4	4345	4	0.00
05/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4257	4	4257	4	0.00
05/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3488	3	3488	3	0.00
05/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3451	3	3451	3	0.00
05/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3415	3	3415	3	0.00
05/10/2017	2044 On 02-November-17			Bond Future	9.84	92.3631	9.8387	92.3631	26,425.00
05/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	837	1	837	1	0.00
05/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	898	1	898	1	0.00
05/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	867	1	867	1	0.00
05/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2327	2	2327	2	0.00
05/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2270	2	2270	2	0.00
05/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2385	2	2385	2	0.00
05/10/2017	2044 On 01-February-18			Bond Future	9.90	89.6801	9.9003	89.6801	0.00
05/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2793	3	2793	3	0.00
05/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2835	3	2835	3	0.00
05/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2879	3	2879	3	0.00
05/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2797	3	2797	3	0.00
05/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2880	3	2880	3	0.00

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05/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2838	3	2838	3	0.00
05/10/2017	2044 On 03-May-18			Bond Future	9.96	91.3471	9.9644	91.3471	0.00
05/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4567	5	4567	5	0.00
05/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4522	5	4522	5	0.00
05/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4477	5	4477	5	0.00
05/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3403	3	3403	3	0.00
05/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3439	3	3439	3	0.00
05/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3366	3	3366	3	0.00
05/10/2017	2046 On 02-November-17			Bond Future	123.56	123.5632	123.5590	123.5632	21,292.00
05/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	12741	13	12741	13	0.00
05/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	12761	13	12761	13	0.00
05/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	12751	13	12751	13	0.00
05/10/2017	2046 On 01-February-18			Bond Future	125.87	125.8757	125.8707	125.8757	0.00
05/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7029	7	7029	7	0.00
05/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7039	7	7039	7	0.00
05/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7049	7	7049	7	0.00
05/10/2017	2046 On 03-May-18			Bond Future	126.66	126.6659	126.6614	126.6659	0.00
05/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1279	1	1279	1	0.00
05/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1289	1	1289	1	0.00
05/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1269	1	1269	1	0.00
05/10/2017	2050 On 02-November-17			Bond Future	132.43	132.4328	132.4281	132.4328	22,612.00
05/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12222	12	12222	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12232	12	12232	12	0.00
05/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12242	12	12242	12	0.00
05/10/2017	2050 On 01-February-18			Bond Future	133.23	133.2381	133.2325	133.2381	0.00
05/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7008	7	7008	7	0.00
05/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	6998	7	6998	7	0.00
05/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7018	7	7018	7	0.00
05/10/2017	2050 On 03-May-18			Bond Future	135.76	135.7660	135.7609	135.7660	0.00
05/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	151	0	151	0	0.00
05/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	141	0	141	0	0.00
05/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	131	0	131	0	0.00
05/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
05/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
05/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	AL37 On 02-November-17			Index Future	556.43	557.2740	556.4340	557.2740	0.00
05/10/2017	AL37 On 01-February-18			Index Future	566.66	567.5150	566.6580	567.5150	0.00
05/10/2017	AL37 On 03-May-18			Index Future	577.20	578.0670	577.1960	578.0670	0.00
05/10/2017	AL7T On 02-November-17			Index Future	640.71	641.8230	640.7140	641.8230	0.00
05/10/2017	AL7T On 01-February-18			Index Future	652.49	653.6180	652.4860	653.6180	0.00
05/10/2017	AL7T On 03-May-18			Index Future	664.62	665.7700	664.6200	665.7700	0.00
05/10/2017	ALBI On 02-November-17			Index Future	575.93	577.0500	575.9300	577.0500	776.00
05/10/2017	ALBI On 01-February-18			Index Future	586.51	587.6540	586.5120	587.6540	0.00
05/10/2017	ALBI On 03-May-18			Index Future	597.42	598.5800	597.4190	598.5800	0.00
05/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	EL28 On 02-November-17			Bond Future	127.59	127.5916	127.5891	127.5916	0.00
05/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6291	6	6291	6	0.00
05/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6301	6	6301	6	0.00
05/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6281	6	6281	6	0.00
05/10/2017	EL28 On 01-February-18			Bond Future	129.98	129.9796	129.9763	129.9796	0.00
05/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2324	2	2324	2	0.00
05/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2334	2	2334	2	0.00
05/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2314	2	2314	2	0.00
05/10/2017	EL28 On 03-May-18			Bond Future	132.44	132.4457	132.4431	132.4457	0.00
05/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
05/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	737	1	737	1	0.00
05/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	747	1	747	1	0.00
05/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	757	1	757	1	0.00
05/10/2017	ES33 On 02-November-17			Bond Future	10.80	76.4846	10.7970	76.4846	9,466.00
05/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	779	1	779	1	0.00
05/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	841	1	841	1	0.00
05/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	717	1	717	1	0.00
05/10/2017	ES33 On 01-February-18			Bond Future	10.90	77.8901	10.9035	77.8901	0.00
05/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	515	1	515	1	0.00
05/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	574	1	574	1	0.00
05/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	634	1	634	1	0.00
05/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 03-May-18			Bond Future	11.01	75.5467	11.0079	75.5467	0.00
05/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1119	1	1119	1	0.00
05/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1234	1	1234	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
05/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1177	1	1177	1	0.00
05/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
05/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
05/10/2017	ES42 On 02-November-17			Bond Future	11.04	79.1106	11.0406	79.1106	7,957.00
05/10/2017	ES42 On 01-February-18			Bond Future	11.14	80.5644	11.1435	80.5644	0.00
05/10/2017	ES42 On 03-May-18			Bond Future	11.25	77.8009	11.2493	77.8009	0.00
05/10/2017	GOVI On 02-November-17			GOVI	574.52	575.6840	574.5170	575.6840	672.00
05/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	20570	3	20570	3	0.00
05/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	20670	3	20670	3	0.00
05/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	20770	3	20770	3	0.00
05/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 01-February-18			GOVI	585.07	586.2630	585.0730	586.2630	0.00
05/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	40430	5	40430	5	0.00
05/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	40330	5	40330	5	0.00
05/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	40530	5	40530	5	0.00
05/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 03-May-18			GOVI	595.95	597.1630	595.9540	597.1630	0.00
05/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	56840	7	56840	7	0.00
05/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	56640	7	56640	7	0.00
05/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	56740	7	56740	7	0.00
05/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
05/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
05/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2017	IGOV On 02-November-17			Index Future	250.86	250.8300	250.8580	250.8300	1,167.00
05/10/2017	IGOV On 01-February-18			Index Future	255.55	255.5240	255.5520	255.5240	0.00
05/10/2017	IGOV On 03-May-18			Index Future	260.40	260.3720	260.4020	260.3720	0.00
05/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
05/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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05/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6740	99.6773	99.6740	0.00
05/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.79	99.7807	99.7885	99.7807	0.00
05/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.90	99.8864	99.8973	99.8864	0.00
05/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
05/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9587	98.9620	98.9587	0.00
05/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.48	98.4738	98.4819	98.4738	0.00
05/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.36	98.3542	98.3650	98.3542	0.00
05/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.71	98.6900	98.7100	98.6900	0.00
05/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.07	99.0537	99.0695	99.0537	0.00
05/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.42	99.3996	99.4210	99.3996	0.00
05/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.80	99.7746	99.8001	99.7746	0.00
05/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	IS05 On 17-December-20			Interest Rate Swap	95.94	95.8732	95.9353	95.8732	0.00
05/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.16	95.0858	95.1578	95.0858	0.00
05/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.35	94.2660	94.3482	94.2660	0.00
05/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.52	94.4244	94.5155	94.4244	0.00
05/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.71	96.6101	96.7064	96.6101	51.00
05/10/2017	IS05 On 15-March-22			Interest Rate Swap	96.84	96.7447	96.8449	96.7447	0.00
05/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.03	97.9309	98.0346	97.9309	0.00
05/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.24	100.1363	100.2440	100.1363	0.00
05/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.04	94.8538	95.0372	94.8538	0.00
05/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.07	91.8763	92.0667	91.8763	0.00
05/10/2017	IS10 On 15-June-26			Interest Rate Swap	90.83	90.6350	90.8321	90.6350	0.00
05/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.00	92.8031	93.0031	92.8031	0.00
05/10/2017	IS10 On 21-December-26			Interest Rate Swap	96.79	96.5939	96.7934	96.5939	0.00
05/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.38	95.1766	95.3810	95.1766	0.00
05/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.46	97.2498	97.4550	97.2498	0.00
05/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.19	100.9823	101.1861	100.9823	0.00
05/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
05/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/10/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
05/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
05/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
05/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
05/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
05/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
05/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
05/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
05/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
05/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
05/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
05/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
05/10/2017	R023 On 02-November-17			Bond Future	8.01	100.5142	8.0070	100.5142	58,432.00
05/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2320	2	2320	2	0.00
05/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2360	3	2360	3	0.00
05/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2400	3	2400	3	0.00
05/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	12	0	12	0	0.00
05/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	11	0	11	0	0.00
05/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	13	0	13	0	0.00
05/10/2017	R023 On 01-February-18			Bond Future	8.05	102.3613	8.0454	102.3613	0.00
05/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1697	2	1697	2	0.00
05/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1724	2	1724	2	0.00
05/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1670	2	1670	2	0.00
05/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	602	1	602	1	0.00
05/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	589	1	589	1	0.00
05/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	576	1	576	1	0.00
05/10/2017	R023 On 03-May-18			Bond Future	8.08	100.3346	8.0756	100.3346	0.00
05/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1747	2	1747	2	0.00
05/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1794	2	1794	2	0.00
05/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1770	2	1770	2	0.00
05/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	963	1	963	1	0.00
05/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	978	1	978	1	0.00
05/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	993	1	993	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
05/10/2017	R035 On 02-November-17			Bond Future	9.62	95.6139	9.6203	95.6139	40,190.00
05/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	242	0	242	0	0.00
05/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	162	0	162	0	0.00
05/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	82	0	82	0	0.00
05/10/2017	R035 On 01-February-18			Bond Future	9.69	97.3709	9.6872	97.3709	0.00
05/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	335	1	335	1	0.00
05/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	491	1	491	1	0.00
05/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	413	1	413	1	0.00
05/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 03-May-18			Bond Future	9.75	94.6810	9.7497	94.6810	0.00
05/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	1153	1	1153	1	0.00
05/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1229	1	1229	1	0.00
05/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	1077	1	1077	1	0.00
05/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R186 On 02-November-17			Bond Future	8.65	115.6700	8.6507	115.6700	133,379.00
05/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1341	1	1341	1	0.00
05/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1922	2	1922	2	0.00
05/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	2020	2	2020	2	0.00
05/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	807	1	807	1	0.00
05/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2538	3	2538	3	0.00
05/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1970	2	1970	2	0.00
05/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	402	0	402	0	0.00
05/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	233	0	233	0	5,000.00
05/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1147	1	1147	1	3,750.00
05/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	369	0	369	0	0.00
05/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	679	1	679	1	0.00
05/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	385	0	385	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
05/10/2017	R186 On 01-February-18			Bond Future	8.70	112.4958	8.7019	112.4958	198.00
05/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	174	0	174	0	1,460.00
05/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1293	1	1293	1	1,460.00
05/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	3043	3	3043	3	0.00
05/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	4186	4	4186	4	0.00
05/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2875	3	2875	3	0.00
05/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	2069	2	2069	2	0.00
05/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2958	3	2958	3	0.00
05/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2916	3	2916	3	0.00
05/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1206	1	1206	1	0.00
05/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1118	1	1118	1	6,200.00
05/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1755	2	1755	2	820.00
05/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	681	1	681	1	820.00
05/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1161	1	1161	1	0.00
05/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1183	1	1183	1	0.00
05/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2622	3	2622	3	0.00
05/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6627	6	6627	6	0.00
05/10/2017	R186 On 03-May-18			Bond Future	8.75	114.5871	8.7534	114.5871	0.00
05/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3180	3	3180	3	0.00
05/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	3143	3	3143	3	0.00
05/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	3107	3	3107	3	0.00
05/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2089	2	2089	2	0.00
05/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2115	2	2115	2	0.00
05/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2063	2	2063	2	0.00
05/10/2017	R197 On 02-November-17			Bond Future	301.28	301.2941	301.2818	301.2941	2,350.00
05/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3878	4	3878	4	0.00
05/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3868	4	3868	4	0.00
05/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3888	4	3888	4	0.00
05/10/2017	R197 On 01-February-18			Bond Future	299.93	299.9480	299.9336	299.9480	0.00
05/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1726	2	1726	2	0.00
05/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1736	2	1736	2	0.00
05/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1746	2	1746	2	0.00
05/10/2017	R197 On 03-May-18			Bond Future	305.63	305.6389	305.6258	305.6389	0.00
05/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1186	1	1186	1	0.00
05/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1166	1	1166	1	0.00
05/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1176	1	1176	1	0.00
05/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R202 On 02-November-17			Bond Future	242.56	242.5733	242.5639	242.5733	28,667.00
05/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11336	11	11336	11	0.00
05/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11346	11	11346	11	0.00
05/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11326	11	11326	11	0.00
05/10/2017	R202 On 01-February-18			Bond Future	243.39	243.4029	243.3923	243.4029	0.00
05/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	752	1	752	1	0.00
05/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	754	1	754	1	0.00
05/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	756	1	756	1	0.00
05/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6431	6	6431	6	0.00
05/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6423	6	6423	6	0.00
05/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6439	6	6439	6	0.00
05/10/2017	R202 On 03-May-18			Bond Future	248.01	248.0212	248.0115	248.0212	0.00
05/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3816	4	3816	4	0.00
05/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3810	4	3810	4	0.00
05/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3805	4	3805	4	0.00
05/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3284	3	3284	3	0.00
05/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3274	3	3274	3	0.00
05/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3279	3	3279	3	0.00
05/10/2017	R204 On 02-November-17			Bond Future	7.05	104.0768	7.0464	104.0768	43,887.00
05/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	1997	2	1997	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
05/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	2003	2	2003	2	0.00
05/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	1991	2	1991	2	0.00
05/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	1254	1	1254	1	0.00
05/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	1249	1	1249	1	0.00
05/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	1245	1	1245	1	0.00
05/10/2017	R204 On 01-February-18			Bond Future	6.93	101.9513	6.9301	101.9513	0.00
05/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	3221	3	3221	3	0.00
05/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	3229	3	3229	3	0.00
05/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	3225	3	3225	3	0.00
05/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	2949	3	2949	3	0.00
05/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	2945	3	2945	3	0.00
05/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	2953	3	2953	3	0.00
05/10/2017	R204 On 03-May-18			Bond Future	6.69	103.8467	6.6909	103.8467	0.00
05/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	4496	5	4496	5	0.00
05/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	4499	5	4499	5	0.00
05/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	4493	5	4493	5	0.00
05/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	4259	4	4259	4	0.00
05/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	4255	4	4255	4	0.00
05/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	4252	4	4252	4	0.00
05/10/2017	R207 On 02-November-17			Bond Future	7.37	102.0997	7.3674	102.0997	41,044.00
05/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1305	1	1305	1	0.00
05/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1344	1	1344	1	0.00
05/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1324	1	1324	1	0.00
05/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R207 On 01-February-18			Bond Future	7.35	100.3349	7.3532	100.3349	0.00
05/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	629	1	629	1	0.00
05/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	654	1	654	1	0.00
05/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	642	1	642	1	0.00
05/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	192	0	192	0	0.00
05/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	182	0	182	0	0.00
05/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	187	0	187	0	0.00
05/10/2017	R207 On 03-May-18			Bond Future	7.34	102.2001	7.3354	102.2001	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
05/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	665	1	665	1	0.00
05/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	655	1	655	1	0.00
05/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	644	1	644	1	0.00
05/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	289	0	289	0	0.00
05/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	295	0	295	0	0.00
05/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	284	0	284	0	0.00
05/10/2017	R208 On 02-November-17			Bond Future	7.60	98.3075	7.6010	98.3075	31,646.00
05/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1720	2	1720	2	0.00
05/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1691	2	1691	2	0.00
05/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1663	2	1663	2	0.00
05/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
05/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
05/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
05/10/2017	R208 On 01-February-18			Bond Future	7.62	100.1140	7.6173	100.1140	0.00
05/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	971	1	971	1	0.00
05/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	989	1	989	1	0.00
05/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	953	1	953	1	0.00
05/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	379	0	379	0	0.00
05/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	370	0	370	0	0.00
05/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	361	0	361	0	0.00
05/10/2017	R208 On 03-May-18			Bond Future	7.63	98.5741	7.6263	98.5741	0.00
05/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	957	1	957	1	0.00
05/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	987	1	987	1	0.00
05/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	972	1	972	1	0.00
05/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	575	1	575	1	0.00
05/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	585	1	585	1	0.00
05/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	595	1	595	1	0.00
05/10/2017	R209 On 02-November-17			Bond Future	9.58	72.3113	9.5775	72.3113	125,604.00
05/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	883	1	883	1	0.00
05/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2960	3	2960	3	0.00
05/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	944	1	944	1	0.00
05/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1735	2	1735	2	0.00
05/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	913	1	913	1	0.00
05/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	1075	1	1075	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
05/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	428	1	428	1	1,350.00
05/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	77	0	77	0	2,248.00
05/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6382	7	6382	7	0.00
05/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
05/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2342	3	2342	3	0.00
05/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	596	1	596	1	6,500.00
05/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1232	1	1232	1	0.00
05/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	1058	1	1058	1	1,350.00
05/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2112	2	2112	2	0.00
05/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9364	9	9364	9	0.00
05/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1269	1	1269	1	0.00
05/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4100	4	4100	4	0.00
05/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	9	0	9	0	1,300.00
05/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	361	0	361	0	1,350.00
05/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	217	0	217	0	1,138.00
05/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1196	1	1196	1	0.00
05/10/2017	R209 On 01-February-18			Bond Future	9.63	73.6402	9.6350	73.6402	400.00
05/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2397	3	2397	3	0.00
05/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3970	4	3970	4	0.00
05/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2921	3	2921	3	0.00
05/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2469	3	2469	3	0.00
05/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2433	3	2433	3	0.00
05/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3535	4	3535	4	0.00
05/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1180	1	1180	1	7,500.00
05/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	990	1	990	1	3,000.00
05/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1520	1	1520	1	7,500.00
05/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1873	2	1873	2	0.00
05/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1903	2	1903	2	0.00
05/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1844	2	1844	2	0.00
05/10/2017	R209 On 03-May-18			Bond Future	9.69	71.8600	9.6916	71.8600	0.00
05/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3465	4	3465	4	0.00
05/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3501	4	3501	4	0.00
05/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3429	4	3429	4	0.00
05/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2467	2	2467	2	0.00

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05/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2411	2	2411	2	0.00
05/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2439	2	2439	2	0.00
05/10/2017	R210 On 02-November-17			Bond Future	185.43	185.4396	185.4327	185.4396	2,179.00
05/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6637	7	6637	7	0.00
05/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6657	7	6657	7	0.00
05/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6647	7	6647	7	0.00
05/10/2017	R210 On 01-February-18			Bond Future	188.90	188.9103	188.9021	188.9103	0.00
05/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3478	3	3478	3	0.00
05/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3468	3	3468	3	0.00
05/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3458	3	3458	3	0.00
05/10/2017	R210 On 03-May-18			Bond Future	190.06	190.0719	190.0645	190.0719	0.00
05/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1385	1	1385	1	0.00
05/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1375	1	1375	1	0.00
05/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1395	1	1395	1	0.00
05/10/2017	R212 On 02-November-17			Bond Future	151.21	151.2180	151.2115	151.2180	4,059.00
05/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1199	1	1199	1	0.00
05/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1209	1	1209	1	0.00
05/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1189	1	1189	1	0.00
05/10/2017	R212 On 01-February-18			Bond Future	152.00	152.0098	152.0024	152.0098	0.00
05/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2688	3	2688	3	0.00
05/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2698	3	2698	3	0.00
05/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2708	3	2708	3	0.00
05/10/2017	R212 On 03-May-18			Bond Future	154.89	154.8939	154.8871	154.8939	0.00
05/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	607	1	607	1	0.00
05/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	587	1	587	1	0.00
05/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	597	1	597	1	0.00
05/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
05/10/2017	R213 On 02-November-17			Bond Future	9.29	84.1793	9.2934	84.1793	62,290.00
05/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	1207	1	1207	1	0.00
05/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1245	1	1245	1	0.00
05/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	1171	1	1171	1	0.00
05/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	863	1	863	1	0.00
05/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	834	1	834	1	0.00
05/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	806	1	806	1	0.00
05/10/2017	R213 On 01-February-18			Bond Future	9.35	85.7262	9.3540	85.7262	0.00
05/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2297	2	2297	2	0.00
05/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2262	2	2262	2	0.00
05/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2227	2	2227	2	0.00
05/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1833	2	1833	2	0.00
05/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1862	2	1862	2	0.00
05/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1803	2	1803	2	0.00
05/10/2017	R213 On 03-May-18			Bond Future	9.41	83.7705	9.4101	83.7705	0.00
05/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3287	3	3287	3	0.00
05/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3323	3	3323	3	0.00
05/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3359	3	3359	3	0.00
05/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2275	2	2275	2	0.00
05/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2329	2	2329	2	0.00
05/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2302	2	2302	2	0.00
05/10/2017	R214 On 02-November-17			Bond Future	9.73	71.8125	9.7284	71.8125	43,355.00
05/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	678	1	678	1	0.00
05/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	729	1	729	1	0.00

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05/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	703	1	703	1	0.00
05/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1672	2	1672	2	0.00
05/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1717	2	1717	2	0.00
05/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1627	2	1627	2	0.00
05/10/2017	R214 On 01-February-18			Bond Future	9.79	73.1322	9.7887	73.1322	400.00
05/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2346	2	2346	2	0.00
05/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2418	3	2418	3	0.00
05/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2382	2	2382	2	0.00
05/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2100	2	2100	2	0.00
05/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2068	2	2068	2	0.00
05/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2132	2	2132	2	0.00
05/10/2017	R214 On 03-May-18			Bond Future	9.84	71.1960	9.8447	71.1960	0.00
05/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3536	4	3536	4	0.00
05/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3573	4	3573	4	0.00
05/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3499	4	3499	4	0.00
05/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2658	3	2658	3	0.00
05/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2628	3	2628	3	0.00
05/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2599	3	2599	3	0.00
05/10/2017	R248 On 02-November-17			Bond Future	9.79	91.7635	9.7940	91.7635	87,525.00
05/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	954	1	954	1	0.00
05/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	921	1	921	1	0.00
05/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	888	1	888	1	0.00
05/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2260	2	2260	2	0.00
05/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	2146	2	2146	2	0.00
05/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2203	2	2203	2	0.00
05/10/2017	R248 On 01-February-18			Bond Future	9.86	93.4498	9.8564	93.4498	170.00
05/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	3073	3	3073	3	0.00
05/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3164	3	3164	3	0.00
05/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3118	3	3118	3	0.00
05/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2782	3	2782	3	0.00
05/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2700	3	2700	3	0.00
05/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2741	3	2741	3	0.00
05/10/2017	R248 On 03-May-18			Bond Future	9.91	90.7503	9.9146	90.7503	0.00
05/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4745	5	4745	5	0.00

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05/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4698	5	4698	5	0.00
05/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4651	5	4651	5	0.00
05/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3464	3	3464	3	0.00
05/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3501	3	3501	3	0.00
05/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3427	3	3427	3	0.00