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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
10/10/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	2025 On 02-November-17			Bond Future	130.61	130.6189	130.6131	130.6189	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
10/10/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 02-November-17	132.97	Put	Bond Future	2357	2	2357	2	0.00
10/10/2017	2025 On 02-November-17	132.98	Put	Bond Future	2367	2	2367	2	0.00
10/10/2017	2025 On 02-November-17	132.96	Put	Bond Future	2347	2	2347	2	0.00
10/10/2017	2025 On 01-February-18			Bond Future	131.72	131.7245	131.7189	131.7245	0.00
10/10/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 01-February-18	133.90	Put	Bond Future	2181	2	2181	2	0.00
10/10/2017	2025 On 01-February-18	133.88	Put	Bond Future	2161	2	2161	2	0.00
10/10/2017	2025 On 01-February-18	133.89	Put	Bond Future	2171	2	2171	2	0.00
10/10/2017	2025 On 03-May-18			Bond Future	134.21	134.2222	134.2140	134.2222	0.00
10/10/2017	2025 On 03-May-18	133.22	Call	Bond Future	994	1	994	1	0.00
10/10/2017	2025 On 03-May-18	133.21	Call	Bond Future	1004	1	1004	1	0.00
10/10/2017	2025 On 03-May-18	133.20	Call	Bond Future	1014	1	1014	1	0.00
10/10/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2029 On 02-November-17			Bond Future	99.92	99.9248	99.9208	99.9248	1,370.00
10/10/2017	2029 On 01-February-18			Bond Future	101.79	101.7939	101.7901	101.7939	0.00
10/10/2017	2029 On 03-May-18			Bond Future	102.70	102.7070	102.7012	102.7070	0.00
10/10/2017	2030 On 02-November-17			Bond Future	9.26	92.3945	9.2562	92.3945	59,720.00
10/10/2017	2030 On 02-November-17	9.34	Call	Bond Future	566	0	566	0	0.00
10/10/2017	2030 On 02-November-17	9.35	Call	Bond Future	633	0	633	0	0.00
10/10/2017	2030 On 02-November-17	9.36	Call	Bond Future	700	0	700	0	0.00
10/10/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 01-February-18			Bond Future	9.32	90.0867	9.3156	90.0867	0.00
10/10/2017	2030 On 01-February-18	9.38	Call	Bond Future	428	0	428	0	0.00
10/10/2017	2030 On 01-February-18	9.39	Call	Bond Future	494	0	494	0	0.00
10/10/2017	2030 On 01-February-18	9.37	Call	Bond Future	362	0	362	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
10/10/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 03-May-18			Bond Future	9.38	91.7612	9.3788	91.7612	0.00
10/10/2017	2030 On 03-May-18	9.49	Call	Bond Future	725	0	725	0	0.00
10/10/2017	2030 On 03-May-18	9.51	Call	Bond Future	855	0	855	0	0.00
10/10/2017	2030 On 03-May-18	9.50	Call	Bond Future	790	0	790	0	0.00
10/10/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2032 On 02-November-17			Bond Future	9.47	90.7223	9.4675	90.7223	35,822.00
10/10/2017	2032 On 02-November-17	9.48	Call	Bond Future	1052	1	1052	1	0.00
10/10/2017	2032 On 02-November-17	9.49	Call	Bond Future	1090	1	1090	1	0.00
10/10/2017	2032 On 02-November-17	9.50	Call	Bond Future	1128	1	1128	1	0.00
10/10/2017	2032 On 02-November-17	9.50	Put	Bond Future	893	1	893	1	0.00
10/10/2017	2032 On 02-November-17	9.48	Put	Bond Future	961	1	961	1	0.00
10/10/2017	2032 On 02-November-17	9.49	Put	Bond Future	927	1	927	1	0.00
10/10/2017	2032 On 01-February-18			Bond Future	9.53	92.3886	9.5316	92.3886	0.00
10/10/2017	2032 On 01-February-18	9.30	Call	Bond Future	1447	1	1447	1	7,800.00
10/10/2017	2032 On 01-February-18	9.57	Call	Bond Future	2343	2	2343	2	0.00
10/10/2017	2032 On 01-February-18	9.20	Call	Bond Future	1181	1	1181	1	7,500.00
10/10/2017	2032 On 01-February-18	9.56	Call	Bond Future	2305	2	2305	2	0.00
10/10/2017	2032 On 01-February-18	9.45	Call	Bond Future	1914	2	1914	2	750.00
10/10/2017	2032 On 01-February-18	9.40	Call	Bond Future	1750	1	1750	1	6,800.00
10/10/2017	2032 On 01-February-18	9.55	Call	Bond Future	2268	2	2268	2	0.00
10/10/2017	2032 On 01-February-18	9.56	Put	Bond Future	2103	2	2103	2	0.00
10/10/2017	2032 On 01-February-18	9.20	Put	Bond Future	3592	4	3592	4	0.00
10/10/2017	2032 On 01-February-18	9.55	Put	Bond Future	2137	2	2137	2	0.00
10/10/2017	2032 On 01-February-18	9.45	Put	Bond Future	2499	3	2499	3	0.00
10/10/2017	2032 On 01-February-18	9.40	Put	Bond Future	2696	3	2696	3	0.00
10/10/2017	2032 On 01-February-18	9.57	Put	Bond Future	2069	2	2069	2	0.00
10/10/2017	2032 On 01-February-18	9.30	Put	Bond Future	3121	4	3121	4	0.00
10/10/2017	2032 On 03-May-18			Bond Future	9.60	89.9491	9.5953	89.9491	0.00
10/10/2017	2032 On 03-May-18	9.70	Call	Bond Future	3400	3	3400	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
10/10/2017	2032 On 03-May-18	9.71	Call	Bond Future	3438	3	3438	3	0.00
10/10/2017	2032 On 03-May-18	9.72	Call	Bond Future	3476	3	3476	3	0.00
10/10/2017	2032 On 03-May-18	9.72	Put	Bond Future	2606	3	2606	3	0.00
10/10/2017	2032 On 03-May-18	9.70	Put	Bond Future	2668	3	2668	3	0.00
10/10/2017	2032 On 03-May-18	9.71	Put	Bond Future	2637	3	2637	3	0.00
10/10/2017	2033 On 02-November-17			Bond Future	104.99	105.0624	104.9891	105.0624	5,179.00
10/10/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 02-November-17	110.08	Put	Bond Future	5091	5	5091	5	0.00
10/10/2017	2033 On 02-November-17	110.07	Put	Bond Future	5081	5	5081	5	0.00
10/10/2017	2033 On 02-November-17	110.09	Put	Bond Future	5101	5	5101	5	0.00
10/10/2017	2033 On 01-February-18			Bond Future	106.95	107.0275	106.9532	107.0275	0.00
10/10/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 01-February-18	109.65	Put	Bond Future	2697	3	2697	3	0.00
10/10/2017	2033 On 01-February-18	109.66	Put	Bond Future	2707	3	2707	3	0.00
10/10/2017	2033 On 01-February-18	109.64	Put	Bond Future	2687	3	2687	3	0.00
10/10/2017	2033 On 03-May-18			Bond Future	107.89	107.9703	107.8925	107.9703	0.00
10/10/2017	2033 On 03-May-18	107.70	Call	Bond Future	193	0	193	0	0.00
10/10/2017	2033 On 03-May-18	107.71	Call	Bond Future	183	0	183	0	0.00
10/10/2017	2033 On 03-May-18	107.69	Call	Bond Future	203	0	203	0	0.00
10/10/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
10/10/2017	2037 On 02-November-17			Bond Future	9.73	90.7997	9.7322	90.7997	54,937.00
10/10/2017	2037 On 02-November-17	9.66	Call	Bond Future	946	1	946	1	0.00
10/10/2017	2037 On 02-November-17	9.67	Call	Bond Future	980	1	980	1	0.00
10/10/2017	2037 On 02-November-17	9.65	Call	Bond Future	912	1	912	1	0.00
10/10/2017	2037 On 02-November-17	9.65	Put	Bond Future	1566	2	1566	2	0.00
10/10/2017	2037 On 02-November-17	9.66	Put	Bond Future	1520	2	1520	2	0.00
10/10/2017	2037 On 02-November-17	9.67	Put	Bond Future	1474	2	1474	2	0.00
10/10/2017	2037 On 01-February-18			Bond Future	9.80	88.2123	9.7955	88.2123	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
10/10/2017	2037 On 01-February-18	9.83	Call	Bond Future	2620	2	2620	2	0.00
10/10/2017	2037 On 01-February-18	9.81	Call	Bond Future	2539	2	2539	2	0.00
10/10/2017	2037 On 01-February-18	9.82	Call	Bond Future	2579	2	2579	2	0.00
10/10/2017	2037 On 01-February-18	9.81	Put	Bond Future	2426	3	2426	3	0.00
10/10/2017	2037 On 01-February-18	9.83	Put	Bond Future	2351	3	2351	3	0.00
10/10/2017	2037 On 01-February-18	9.82	Put	Bond Future	2389	3	2389	3	0.00
10/10/2017	2037 On 03-May-18			Bond Future	9.86	89.8519	9.8618	89.8519	0.00
10/10/2017	2037 On 03-May-18	9.97	Call	Bond Future	3905	3	3905	3	0.00
10/10/2017	2037 On 03-May-18	9.99	Call	Bond Future	3988	4	3988	4	0.00
10/10/2017	2037 On 03-May-18	9.98	Call	Bond Future	3947	3	3947	3	0.00
10/10/2017	2037 On 03-May-18	9.98	Put	Bond Future	3042	3	3042	3	0.00
10/10/2017	2037 On 03-May-18	9.97	Put	Bond Future	3076	3	3076	3	0.00
10/10/2017	2037 On 03-May-18	9.99	Put	Bond Future	3008	3	3008	3	0.00
10/10/2017	2038 On 02-November-17			Bond Future	128.69	128.8987	128.6868	128.8987	19,719.00
10/10/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 02-November-17	136.81	Put	Bond Future	8123	8	8123	8	0.00
10/10/2017	2038 On 02-November-17	136.82	Put	Bond Future	8133	8	8133	8	0.00
10/10/2017	2038 On 02-November-17	136.80	Put	Bond Future	8113	8	8113	8	0.00
10/10/2017	2038 On 01-February-18			Bond Future	129.59	129.8048	129.5892	129.8048	0.00
10/10/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 01-February-18	136.93	Put	Bond Future	7341	7	7341	7	0.00
10/10/2017	2038 On 01-February-18	136.95	Put	Bond Future	7361	7	7361	7	0.00
10/10/2017	2038 On 01-February-18	136.94	Put	Bond Future	7351	7	7351	7	0.00
10/10/2017	2038 On 03-May-18			Bond Future	132.04	132.2662	132.0441	132.2662	0.00
10/10/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2038 On 03-May-18	132.27	Put	Bond Future	226	0	226	0	0.00
10/10/2017	2038 On 03-May-18	132.29	Put	Bond Future	246	0	246	0	0.00
10/10/2017	2038 On 03-May-18	132.28	Put	Bond Future	236	0	236	0	0.00

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10/10/2017	2040 On 02-November-17			Bond Future	9.82	94.1229	9.8174	94.1229	17,446.00
10/10/2017	2040 On 02-November-17	9.66	Call	Bond Future	754	0	754	0	0.00
10/10/2017	2040 On 02-November-17	9.65	Call	Bond Future	725	0	725	0	0.00
10/10/2017	2040 On 02-November-17	9.67	Call	Bond Future	784	1	784	1	0.00
10/10/2017	2040 On 02-November-17	9.65	Put	Bond Future	2155	3	2155	3	0.00
10/10/2017	2040 On 02-November-17	9.66	Put	Bond Future	2098	3	2098	3	0.00
10/10/2017	2040 On 02-November-17	9.67	Put	Bond Future	2041	3	2041	3	0.00
10/10/2017	2040 On 01-February-18			Bond Future	9.88	91.3463	9.8812	91.3463	0.00
10/10/2017	2040 On 01-February-18	9.87	Call	Bond Future	2678	2	2678	2	0.00
10/10/2017	2040 On 01-February-18	9.89	Call	Bond Future	2763	2	2763	2	0.00
10/10/2017	2040 On 01-February-18	9.88	Call	Bond Future	2720	2	2720	2	0.00
10/10/2017	2040 On 01-February-18	9.88	Put	Bond Future	2730	3	2730	3	0.00
10/10/2017	2040 On 01-February-18	9.89	Put	Bond Future	2689	3	2689	3	0.00
10/10/2017	2040 On 01-February-18	9.87	Put	Bond Future	2771	3	2771	3	0.00
10/10/2017	2040 On 03-May-18			Bond Future	9.95	93.0441	9.9477	93.0441	0.00
10/10/2017	2040 On 03-May-18	10.07	Call	Bond Future	4338	4	4338	4	0.00
10/10/2017	2040 On 03-May-18	10.08	Call	Bond Future	4382	4	4382	4	0.00
10/10/2017	2040 On 03-May-18	10.06	Call	Bond Future	4293	4	4293	4	0.00
10/10/2017	2040 On 03-May-18	10.06	Put	Bond Future	3376	4	3376	4	0.00
10/10/2017	2040 On 03-May-18	10.07	Put	Bond Future	3340	4	3340	4	0.00
10/10/2017	2040 On 03-May-18	10.08	Put	Bond Future	3304	4	3304	4	0.00
10/10/2017	2044 On 02-November-17			Bond Future	9.84	91.2252	9.8368	91.2252	26,425.00
10/10/2017	2044 On 02-November-17	9.66	Call	Bond Future	716	0	716	0	0.00
10/10/2017	2044 On 02-November-17	9.68	Call	Bond Future	775	1	775	1	0.00
10/10/2017	2044 On 02-November-17	9.67	Call	Bond Future	745	0	745	0	0.00
10/10/2017	2044 On 02-November-17	9.67	Put	Bond Future	2189	3	2189	3	0.00
10/10/2017	2044 On 02-November-17	9.68	Put	Bond Future	2130	3	2130	3	0.00
10/10/2017	2044 On 02-November-17	9.66	Put	Bond Future	2247	3	2247	3	0.00
10/10/2017	2044 On 01-February-18			Bond Future	9.90	88.5205	9.8984	88.5205	0.00
10/10/2017	2044 On 01-February-18	9.89	Call	Bond Future	2741	2	2741	2	0.00
10/10/2017	2044 On 01-February-18	9.90	Call	Bond Future	2784	2	2784	2	0.00
10/10/2017	2044 On 01-February-18	9.91	Call	Bond Future	2827	2	2827	2	0.00
10/10/2017	2044 On 01-February-18	9.91	Put	Bond Future	2729	3	2729	3	0.00
10/10/2017	2044 On 01-February-18	9.89	Put	Bond Future	2812	3	2812	3	0.00

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10/10/2017	2044 On 01-February-18	9.90	Put	Bond Future	2770	3	2770	3	0.00
10/10/2017	2044 On 03-May-18			Bond Future	9.96	90.1659	9.9625	90.1659	0.00
10/10/2017	2044 On 03-May-18	10.11	Call	Bond Future	4529	4	4529	4	0.00
10/10/2017	2044 On 03-May-18	10.10	Call	Bond Future	4483	4	4483	4	0.00
10/10/2017	2044 On 03-May-18	10.09	Call	Bond Future	4438	4	4438	4	0.00
10/10/2017	2044 On 03-May-18	10.10	Put	Bond Future	3349	4	3349	4	0.00
10/10/2017	2044 On 03-May-18	10.09	Put	Bond Future	3386	4	3386	4	0.00
10/10/2017	2044 On 03-May-18	10.11	Put	Bond Future	3313	4	3313	4	0.00
10/10/2017	2046 On 02-November-17			Bond Future	123.30	123.7988	123.2958	123.7988	21,292.00
10/10/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 02-November-17	136.30	Put	Bond Future	13004	13	13004	13	0.00
10/10/2017	2046 On 02-November-17	136.32	Put	Bond Future	13024	13	13024	13	0.00
10/10/2017	2046 On 02-November-17	136.31	Put	Bond Future	13014	13	13014	13	0.00
10/10/2017	2046 On 01-February-18			Bond Future	125.60	126.1144	125.6024	126.1144	0.00
10/10/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 01-February-18	132.90	Put	Bond Future	7298	7	7298	7	0.00
10/10/2017	2046 On 01-February-18	132.91	Put	Bond Future	7308	7	7308	7	0.00
10/10/2017	2046 On 01-February-18	132.92	Put	Bond Future	7318	7	7318	7	0.00
10/10/2017	2046 On 03-May-18			Bond Future	126.38	126.9078	126.3835	126.9078	0.00
10/10/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2046 On 03-May-18	127.94	Put	Bond Future	1557	1	1557	1	0.00
10/10/2017	2046 On 03-May-18	127.95	Put	Bond Future	1567	1	1567	1	0.00
10/10/2017	2046 On 03-May-18	127.93	Put	Bond Future	1547	1	1547	1	0.00
10/10/2017	2050 On 02-November-17			Bond Future	131.68	131.8303	131.6790	131.8303	22,472.00
10/10/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 02-November-17	144.65	Put	Bond Future	12971	13	12971	13	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
10/10/2017	2050 On 02-November-17	144.66	Put	Bond Future	12981	13	12981	13	0.00
10/10/2017	2050 On 02-November-17	144.67	Put	Bond Future	12991	13	12991	13	0.00
10/10/2017	2050 On 01-February-18			Bond Future	132.47	132.6228	132.4688	132.6228	0.00
10/10/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 01-February-18	140.24	Put	Bond Future	7771	8	7771	8	0.00
10/10/2017	2050 On 01-February-18	140.23	Put	Bond Future	7761	8	7761	8	0.00
10/10/2017	2050 On 01-February-18	140.25	Put	Bond Future	7781	8	7781	8	0.00
10/10/2017	2050 On 03-May-18			Bond Future	134.98	135.1376	134.9783	135.1376	0.00
10/10/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
10/10/2017	2050 On 03-May-18	135.63	Put	Bond Future	652	0	652	0	0.00
10/10/2017	2050 On 03-May-18	135.61	Put	Bond Future	632	0	632	0	0.00
10/10/2017	2050 On 03-May-18	135.62	Put	Bond Future	642	0	642	0	0.00
10/10/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	AL37 On 02-November-17			Index Future	556.01	553.7540	556.0100	553.7540	0.00
10/10/2017	AL37 On 01-February-18			Index Future	566.23	563.9260	566.2250	563.9260	0.00
10/10/2017	AL37 On 03-May-18			Index Future	576.75	574.4100	576.7450	574.4100	0.00
10/10/2017	AL7T On 02-November-17			Index Future	639.51	635.5630	639.5100	635.5630	0.00
10/10/2017	AL7T On 01-February-18			Index Future	651.26	647.2370	651.2590	647.2370	0.00
10/10/2017	AL7T On 03-May-18			Index Future	663.36	659.2710	663.3580	659.2710	0.00
10/10/2017	ALBI On 02-November-17			Index Future	575.47	571.2130	575.4670	571.2130	777.00
10/10/2017	ALBI On 01-February-18			Index Future	586.04	581.7050	586.0390	581.7050	0.00
10/10/2017	ALBI On 03-May-18			Index Future	596.93	592.5210	596.9270	592.5210	0.00
10/10/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	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
10/10/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	EL28 On 02-November-17			Bond Future	127.58	127.5831	127.5802	127.5831	0.00
10/10/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/10/2017	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
10/10/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6300	6	6300	6	0.00
10/10/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6310	6	6310	6	0.00
10/10/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6290	6	6290	6	0.00
10/10/2017	EL28 On 01-February-18			Bond Future	129.97	129.9695	129.9669	129.9695	0.00
10/10/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2333	2	2333	2	0.00
10/10/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2343	2	2343	2	0.00
10/10/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2323	2	2323	2	0.00
10/10/2017	EL28 On 03-May-18			Bond Future	132.43	132.4341	132.4289	132.4341	0.00
10/10/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
10/10/2017	EL28 On 03-May-18	133.18	Put	Bond Future	751	1	751	1	0.00
10/10/2017	EL28 On 03-May-18	133.19	Put	Bond Future	761	1	761	1	0.00
10/10/2017	EL28 On 03-May-18	133.20	Put	Bond Future	771	1	771	1	0.00
10/10/2017	ES33 On 02-November-17			Bond Future	10.80	75.6180	10.8037	75.6180	9,466.00
10/10/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 02-November-17	10.67	Put	Bond Future	820	1	820	1	0.00
10/10/2017	ES33 On 02-November-17	10.66	Put	Bond Future	882	2	882	2	0.00
10/10/2017	ES33 On 02-November-17	10.68	Put	Bond Future	758	1	758	1	0.00
10/10/2017	ES33 On 01-February-18			Bond Future	10.91	77.0069	10.9105	77.0069	0.00
10/10/2017	ES33 On 01-February-18	10.99	Call	Bond Future	473	0	473	0	0.00
10/10/2017	ES33 On 01-February-18	11.00	Call	Bond Future	532	0	532	0	0.00
10/10/2017	ES33 On 01-February-18	11.01	Call	Bond Future	592	0	592	0	0.00
10/10/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 03-May-18			Bond Future	11.02	74.6470	11.0154	74.6470	0.00
10/10/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1075	0	1075	0	0.00
10/10/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1190	1	1190	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
10/10/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1133	0	1133	0	0.00
10/10/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
10/10/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
10/10/2017	ES42 On 02-November-17			Bond Future	11.04	78.2038	11.0374	78.2038	7,957.00
10/10/2017	ES42 On 01-February-18			Bond Future	11.14	79.6402	11.1402	79.6402	0.00
10/10/2017	ES42 On 03-May-18			Bond Future	11.25	76.8595	11.2462	76.8595	0.00
10/10/2017	GOVI On 02-November-17			GOVI	574.00	569.7600	573.9960	569.7600	674.00
10/10/2017	GOVI On 02-November-17	572.46	Call	GOVI	15360	0	15360	0	0.00
10/10/2017	GOVI On 02-November-17	572.45	Call	GOVI	15460	0	15460	0	0.00
10/10/2017	GOVI On 02-November-17	572.44	Call	GOVI	15560	0	15560	0	0.00
10/10/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	3	0	3	0.00
10/10/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	3	0	3	0.00
10/10/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	3	0	3	0.00
10/10/2017	GOVI On 01-February-18			GOVI	584.54	580.2260	584.5410	580.2260	0.00
10/10/2017	GOVI On 01-February-18	581.03	Call	GOVI	35110	0	35110	0	0.00
10/10/2017	GOVI On 01-February-18	581.04	Call	GOVI	35010	0	35010	0	0.00
10/10/2017	GOVI On 01-February-18	581.02	Call	GOVI	35210	0	35210	0	0.00
10/10/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	1	0	1	0.00
10/10/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	1	0	1	0.00
10/10/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	1	0	1	0.00
10/10/2017	GOVI On 03-May-18			GOVI	595.40	591.0130	595.4010	591.0130	0.00
10/10/2017	GOVI On 03-May-18	590.27	Call	GOVI	51310	1	51310	1	0.00
10/10/2017	GOVI On 03-May-18	590.29	Call	GOVI	51110	1	51110	1	0.00
10/10/2017	GOVI On 03-May-18	590.28	Call	GOVI	51210	1	51210	1	0.00
10/10/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
10/10/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
10/10/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
10/10/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2017	IGOV On 02-November-17			Index Future	250.63	250.7380	250.6250	250.7380	1,172.00
10/10/2017	IGOV On 01-February-18			Index Future	255.31	255.4270	255.3120	255.4270	0.00
10/10/2017	IGOV On 03-May-18			Index Future	260.15	260.2710	260.1490	260.2710	0.00
10/10/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
10/10/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7596	99.7596	99.7596	0.00

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10/10/2017	IS01 On 15-March-18			Interest Rate Swap	99.68	99.6807	99.6792	99.6807	0.00
10/10/2017	IS01 On 21-June-18			Interest Rate Swap	99.80	99.8035	99.7981	99.8035	0.00
10/10/2017	IS01 On 20-September-18			Interest Rate Swap	99.92	99.9271	99.9171	99.9271	0.00
10/10/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
10/10/2017	IS02 On 16-March-18			Interest Rate Swap	98.96	98.9647	98.9630	98.9647	0.00
10/10/2017	IS02 On 15-June-18			Interest Rate Swap	98.49	98.4961	98.4915	98.4961	0.00
10/10/2017	IS02 On 21-September-18			Interest Rate Swap	98.38	98.3951	98.3849	98.3951	0.00
10/10/2017	IS02 On 21-December-18			Interest Rate Swap	98.74	98.7600	98.7400	98.7600	0.00
10/10/2017	IS02 On 15-March-19			Interest Rate Swap	99.12	99.1382	99.1160	99.1382	0.00
10/10/2017	IS02 On 21-June-19			Interest Rate Swap	99.48	99.5111	99.4799	99.5111	0.00
10/10/2017	IS02 On 20-September-19			Interest Rate Swap	99.87	99.9097	99.8700	99.9097	0.00
10/10/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	IS05 On 17-December-20			Interest Rate Swap	96.05	96.1754	96.0494	96.1754	0.00
10/10/2017	IS05 On 16-March-21			Interest Rate Swap	95.28	95.4231	95.2803	95.4231	0.00
10/10/2017	IS05 On 15-June-21			Interest Rate Swap	94.48	94.6405	94.4806	94.6405	0.00
10/10/2017	IS05 On 21-September-21			Interest Rate Swap	94.66	94.8355	94.6572	94.8355	0.00
10/10/2017	IS05 On 21-December-21			Interest Rate Swap	96.86	97.0503	96.8561	97.0503	51.00
10/10/2017	IS05 On 15-March-22			Interest Rate Swap	97.00	97.2136	97.0037	97.2136	0.00
10/10/2017	IS05 On 21-June-22			Interest Rate Swap	98.20	98.4296	98.2021	98.4296	0.00
10/10/2017	IS05 On 20-September-22			Interest Rate Swap	100.42	100.6592	100.4184	100.6592	0.00
10/10/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	IS10 On 17-December-25			Interest Rate Swap	95.34	95.7224	95.3360	95.7224	0.00
10/10/2017	IS10 On 16-March-26			Interest Rate Swap	92.38	92.7745	92.3751	92.7745	0.00
10/10/2017	IS10 On 15-June-26			Interest Rate Swap	91.15	91.5587	91.1478	91.5587	0.00
10/10/2017	IS10 On 21-September-26			Interest Rate Swap	93.32	93.7402	93.3200	93.7402	0.00
10/10/2017	IS10 On 21-December-26			Interest Rate Swap	97.11	97.5385	97.1089	97.5385	0.00
10/10/2017	IS10 On 15-March-27			Interest Rate Swap	95.70	96.1566	95.7035	96.1566	0.00
10/10/2017	IS10 On 21-June-27			Interest Rate Swap	97.78	98.2512	97.7775	98.2512	0.00
10/10/2017	IS10 On 20-September-27			Interest Rate Swap	101.51	101.9894	101.5052	101.9894	0.00
10/10/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/10/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/10/2017	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
10/10/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
10/10/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
10/10/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
10/10/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
10/10/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
10/10/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,500.00
10/10/2017	JBAF On 18-April-18			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
10/10/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
10/10/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
10/10/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/10/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
10/10/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
10/10/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
10/10/2017	R023 On 02-November-17			Bond Future	8.04	99.7679	8.0363	99.7679	58,286.00
10/10/2017	R023 On 02-November-17	8.56	Call	Bond Future	2192	2	2192	2	0.00
10/10/2017	R023 On 02-November-17	8.57	Call	Bond Future	2232	2	2232	2	0.00
10/10/2017	R023 On 02-November-17	8.58	Call	Bond Future	2273	2	2273	2	0.00
10/10/2017	R023 On 02-November-17	8.57	Put	Bond Future	8	0	8	0	0.00
10/10/2017	R023 On 02-November-17	8.58	Put	Bond Future	7	0	7	0	0.00
10/10/2017	R023 On 02-November-17	8.56	Put	Bond Future	9	0	9	0	0.00
10/10/2017	R023 On 01-February-18			Bond Future	8.08	101.6004	8.0766	101.6004	0.00
10/10/2017	R023 On 01-February-18	8.32	Call	Bond Future	1592	1	1592	1	0.00
10/10/2017	R023 On 01-February-18	8.33	Call	Bond Future	1619	1	1619	1	0.00
10/10/2017	R023 On 01-February-18	8.31	Call	Bond Future	1566	1	1566	1	0.00
10/10/2017	R023 On 01-February-18	8.31	Put	Bond Future	625	1	625	1	0.00
10/10/2017	R023 On 01-February-18	8.32	Put	Bond Future	612	1	612	1	0.00
10/10/2017	R023 On 01-February-18	8.33	Put	Bond Future	598	1	598	1	0.00
10/10/2017	R023 On 03-May-18			Bond Future	8.11	99.5594	8.1093	99.5594	0.00
10/10/2017	R023 On 03-May-18	8.27	Call	Bond Future	1654	1	1654	1	0.00
10/10/2017	R023 On 03-May-18	8.29	Call	Bond Future	1700	1	1700	1	0.00
10/10/2017	R023 On 03-May-18	8.28	Call	Bond Future	1677	1	1677	1	0.00
10/10/2017	R023 On 03-May-18	8.29	Put	Bond Future	1001	1	1001	1	0.00
10/10/2017	R023 On 03-May-18	8.28	Put	Bond Future	1016	1	1016	1	0.00
10/10/2017	R023 On 03-May-18	8.27	Put	Bond Future	1031	1	1031	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
10/10/2017	R035 On 02-November-17			Bond Future	9.64	94.4731	9.6384	94.4731	40,230.00
10/10/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R035 On 02-November-17	9.59	Put	Bond Future	385	1	385	1	0.00
10/10/2017	R035 On 02-November-17	9.60	Put	Bond Future	305	1	305	1	0.00
10/10/2017	R035 On 02-November-17	9.61	Put	Bond Future	226	1	226	1	0.00
10/10/2017	R035 On 01-February-18			Bond Future	9.71	96.2084	9.7059	96.2084	0.00
10/10/2017	R035 On 01-February-18	9.73	Call	Bond Future	188	0	188	0	0.00
10/10/2017	R035 On 01-February-18	9.75	Call	Bond Future	344	0	344	0	0.00
10/10/2017	R035 On 01-February-18	9.74	Call	Bond Future	266	0	266	0	0.00
10/10/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	1	0	1	0.00
10/10/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	1	0	1	0.00
10/10/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R035 On 03-May-18			Bond Future	9.77	93.4967	9.7692	93.4967	0.00
10/10/2017	R035 On 03-May-18	9.90	Call	Bond Future	1002	0	1002	0	0.00
10/10/2017	R035 On 03-May-18	9.91	Call	Bond Future	1078	0	1078	0	0.00
10/10/2017	R035 On 03-May-18	9.89	Call	Bond Future	926	0	926	0	0.00
10/10/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R186 On 02-November-17			Bond Future	8.68	114.5347	8.6845	114.5347	133,085.00
10/10/2017	R186 On 02-November-17	8.75	Call	Bond Future	1117	1	1117	1	0.00
10/10/2017	R186 On 02-November-17	8.88	Call	Bond Future	1680	1	1680	1	0.00
10/10/2017	R186 On 02-November-17	8.90	Call	Bond Future	1777	1	1777	1	0.00
10/10/2017	R186 On 02-November-17	9.00	Call	Bond Future	2291	2	2291	2	0.00
10/10/2017	R186 On 02-November-17	8.60	Call	Bond Future	622	0	622	0	0.00
10/10/2017	R186 On 02-November-17	8.89	Call	Bond Future	1728	1	1728	1	0.00
10/10/2017	R186 On 02-November-17	8.88	Put	Bond Future	387	1	387	1	0.00
10/10/2017	R186 On 02-November-17	8.60	Put	Bond Future	1188	2	1188	2	3,750.00
10/10/2017	R186 On 02-November-17	9.00	Put	Bond Future	213	0	213	0	5,000.00
10/10/2017	R186 On 02-November-17	8.90	Put	Bond Future	352	1	352	1	0.00
10/10/2017	R186 On 02-November-17	8.75	Put	Bond Future	682	1	682	1	0.00
10/10/2017	R186 On 02-November-17	8.89	Put	Bond Future	369	1	369	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
10/10/2017	R186 On 01-February-18			Bond Future	8.74	111.3386	8.7372	111.3386	1,068.00
10/10/2017	R186 On 01-February-18	7.75	Call	Bond Future	142	0	142	0	1,460.00
10/10/2017	R186 On 01-February-18	8.50	Call	Bond Future	1166	1	1166	1	1,460.00
10/10/2017	R186 On 01-February-18	9.00	Call	Bond Future	2854	2	2854	2	0.00
10/10/2017	R186 On 01-February-18	9.25	Call	Bond Future	3977	3	3977	3	0.00
10/10/2017	R186 On 01-February-18	8.96	Call	Bond Future	2689	2	2689	2	0.00
10/10/2017	R186 On 01-February-18	8.75	Call	Bond Future	1907	2	1907	2	0.00
10/10/2017	R186 On 01-February-18	8.98	Call	Bond Future	2771	2	2771	2	0.00
10/10/2017	R186 On 01-February-18	8.97	Call	Bond Future	2730	2	2730	2	0.00
10/10/2017	R186 On 01-February-18	8.96	Put	Bond Future	1251	2	1251	2	0.00
10/10/2017	R186 On 01-February-18	9.00	Put	Bond Future	1160	1	1160	1	6,200.00
10/10/2017	R186 On 01-February-18	8.75	Put	Bond Future	1824	2	1824	2	820.00
10/10/2017	R186 On 01-February-18	9.25	Put	Bond Future	703	1	703	1	820.00
10/10/2017	R186 On 01-February-18	8.98	Put	Bond Future	1205	1	1205	1	0.00
10/10/2017	R186 On 01-February-18	8.97	Put	Bond Future	1228	2	1228	2	0.00
10/10/2017	R186 On 01-February-18	8.50	Put	Bond Future	2725	3	2725	3	0.00
10/10/2017	R186 On 01-February-18	7.75	Put	Bond Future	6825	8	6825	8	0.00
10/10/2017	R186 On 03-May-18			Bond Future	8.79	113.4083	8.7906	113.4083	0.00
10/10/2017	R186 On 03-May-18	8.93	Call	Bond Future	3014	3	3014	3	0.00
10/10/2017	R186 On 03-May-18	8.92	Call	Bond Future	2978	3	2978	3	0.00
10/10/2017	R186 On 03-May-18	8.91	Call	Bond Future	2943	3	2943	3	0.00
10/10/2017	R186 On 03-May-18	8.92	Put	Bond Future	2160	3	2160	3	0.00
10/10/2017	R186 On 03-May-18	8.91	Put	Bond Future	2188	3	2188	3	0.00
10/10/2017	R186 On 03-May-18	8.93	Put	Bond Future	2133	2	2133	2	0.00
10/10/2017	R197 On 02-November-17			Bond Future	301.24	301.2544	301.2410	301.2544	2,350.00
10/10/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R197 On 02-November-17	305.16	Put	Bond Future	3919	4	3919	4	0.00
10/10/2017	R197 On 02-November-17	305.15	Put	Bond Future	3909	4	3909	4	0.00
10/10/2017	R197 On 02-November-17	305.17	Put	Bond Future	3929	4	3929	4	0.00
10/10/2017	R197 On 01-February-18			Bond Future	299.89	299.9043	299.8913	299.9043	0.00
10/10/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
10/10/2017	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
10/10/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R197 On 01-February-18	301.66	Put	Bond Future	1769	2	1769	2	0.00
10/10/2017	R197 On 01-February-18	301.67	Put	Bond Future	1779	2	1779	2	0.00
10/10/2017	R197 On 01-February-18	301.68	Put	Bond Future	1789	2	1789	2	0.00
10/10/2017	R197 On 03-May-18			Bond Future	305.57	305.5911	305.5721	305.5911	0.00
10/10/2017	R197 On 03-May-18	304.44	Call	Bond Future	1132	1	1132	1	0.00
10/10/2017	R197 On 03-May-18	304.46	Call	Bond Future	1112	1	1112	1	0.00
10/10/2017	R197 On 03-May-18	304.45	Call	Bond Future	1122	1	1122	1	0.00
10/10/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R202 On 02-November-17			Bond Future	242.84	242.5438	242.8365	242.5438	28,667.00
10/10/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R202 On 02-November-17	253.90	Put	Bond Future	11063	11	11063	11	0.00
10/10/2017	R202 On 02-November-17	253.91	Put	Bond Future	11073	11	11073	11	0.00
10/10/2017	R202 On 02-November-17	253.89	Put	Bond Future	11053	11	11053	11	0.00
10/10/2017	R202 On 01-February-18			Bond Future	243.67	243.3703	243.6692	243.3703	0.00
10/10/2017	R202 On 01-February-18	249.08	Call	Bond Future	768	1	768	1	0.00
10/10/2017	R202 On 01-February-18	249.07	Call	Bond Future	771	1	771	1	0.00
10/10/2017	R202 On 01-February-18	249.06	Call	Bond Future	773	1	773	1	0.00
10/10/2017	R202 On 01-February-18	249.07	Put	Bond Future	6171	6	6171	6	0.00
10/10/2017	R202 On 01-February-18	249.06	Put	Bond Future	6163	6	6163	6	0.00
10/10/2017	R202 On 01-February-18	249.08	Put	Bond Future	6179	6	6179	6	0.00
10/10/2017	R202 On 03-May-18			Bond Future	248.29	247.9852	248.2851	247.9852	0.00
10/10/2017	R202 On 03-May-18	247.47	Call	Bond Future	3920	4	3920	4	0.00
10/10/2017	R202 On 03-May-18	247.48	Call	Bond Future	3915	4	3915	4	0.00
10/10/2017	R202 On 03-May-18	247.49	Call	Bond Future	3910	4	3910	4	0.00
10/10/2017	R202 On 03-May-18	247.49	Put	Bond Future	3115	3	3115	3	0.00
10/10/2017	R202 On 03-May-18	247.47	Put	Bond Future	3105	3	3105	3	0.00
10/10/2017	R202 On 03-May-18	247.48	Put	Bond Future	3110	3	3110	3	0.00
10/10/2017	R204 On 02-November-17			Bond Future	7.05	103.9082	7.0548	103.9082	43,255.00
10/10/2017	R204 On 02-November-17	7.75	Call	Bond Future	1845	2	1845	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
10/10/2017	R204 On 02-November-17	7.76	Call	Bond Future	1852	2	1852	2	0.00
10/10/2017	R204 On 02-November-17	7.74	Call	Bond Future	1839	2	1839	2	0.00
10/10/2017	R204 On 02-November-17	7.74	Put	Bond Future	1111	1	1111	1	0.00
10/10/2017	R204 On 02-November-17	7.75	Put	Bond Future	1106	1	1106	1	0.00
10/10/2017	R204 On 02-November-17	7.76	Put	Bond Future	1102	1	1102	1	0.00
10/10/2017	R204 On 01-February-18			Bond Future	6.94	101.7788	6.9414	101.7788	0.00
10/10/2017	R204 On 01-February-18	7.25	Call	Bond Future	3150	3	3150	3	0.00
10/10/2017	R204 On 01-February-18	7.27	Call	Bond Future	3159	3	3159	3	0.00
10/10/2017	R204 On 01-February-18	7.26	Call	Bond Future	3154	3	3154	3	0.00
10/10/2017	R204 On 01-February-18	7.26	Put	Bond Future	2888	3	2888	3	0.00
10/10/2017	R204 On 01-February-18	7.27	Put	Bond Future	2884	3	2884	3	0.00
10/10/2017	R204 On 01-February-18	7.25	Put	Bond Future	2892	3	2892	3	0.00
10/10/2017	R204 On 03-May-18			Bond Future	6.71	103.6707	6.7101	103.6707	0.00
10/10/2017	R204 On 03-May-18	7.09	Call	Bond Future	4438	4	4438	4	0.00
10/10/2017	R204 On 03-May-18	7.10	Call	Bond Future	4441	4	4441	4	0.00
10/10/2017	R204 On 03-May-18	7.08	Call	Bond Future	4435	4	4435	4	0.00
10/10/2017	R204 On 03-May-18	7.08	Put	Bond Future	4212	4	4212	4	0.00
10/10/2017	R204 On 03-May-18	7.09	Put	Bond Future	4209	4	4209	4	0.00
10/10/2017	R204 On 03-May-18	7.10	Put	Bond Future	4206	4	4206	4	0.00
10/10/2017	R207 On 02-November-17			Bond Future	7.38	101.7700	7.3834	101.7700	41,044.00
10/10/2017	R207 On 02-November-17	8.03	Call	Bond Future	1273	1	1273	1	0.00
10/10/2017	R207 On 02-November-17	8.05	Call	Bond Future	1312	1	1312	1	0.00
10/10/2017	R207 On 02-November-17	8.04	Call	Bond Future	1293	1	1293	1	0.00
10/10/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R207 On 01-February-18			Bond Future	7.37	99.9981	7.3717	99.9981	0.00
10/10/2017	R207 On 01-February-18	7.60	Call	Bond Future	600	0	600	0	0.00
10/10/2017	R207 On 01-February-18	7.62	Call	Bond Future	625	0	625	0	0.00
10/10/2017	R207 On 01-February-18	7.61	Call	Bond Future	612	0	612	0	0.00
10/10/2017	R207 On 01-February-18	7.60	Put	Bond Future	196	0	196	0	0.00
10/10/2017	R207 On 01-February-18	7.62	Put	Bond Future	185	0	185	0	0.00
10/10/2017	R207 On 01-February-18	7.61	Put	Bond Future	190	0	190	0	0.00
10/10/2017	R207 On 03-May-18			Bond Future	7.36	101.8570	7.3581	101.8570	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
10/10/2017	R207 On 03-May-18	7.58	Call	Bond Future	638	1	638	1	0.00
10/10/2017	R207 On 03-May-18	7.57	Call	Bond Future	627	0	627	0	0.00
10/10/2017	R207 On 03-May-18	7.56	Call	Bond Future	617	0	617	0	0.00
10/10/2017	R207 On 03-May-18	7.57	Put	Bond Future	297	0	297	0	0.00
10/10/2017	R207 On 03-May-18	7.56	Put	Bond Future	303	0	303	0	0.00
10/10/2017	R207 On 03-May-18	7.58	Put	Bond Future	292	0	292	0	0.00
10/10/2017	R208 On 02-November-17			Bond Future	7.62	97.8197	7.6159	97.8197	32,077.00
10/10/2017	R208 On 02-November-17	8.20	Call	Bond Future	1676	1	1676	1	0.00
10/10/2017	R208 On 02-November-17	8.19	Call	Bond Future	1648	1	1648	1	0.00
10/10/2017	R208 On 02-November-17	8.18	Call	Bond Future	1619	1	1619	1	0.00
10/10/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	1	0	0.00
10/10/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	1	0	0.00
10/10/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	1	0	0.00
10/10/2017	R208 On 01-February-18			Bond Future	7.63	99.6164	7.6337	99.6164	0.00
10/10/2017	R208 On 01-February-18	7.84	Call	Bond Future	930	1	930	1	0.00
10/10/2017	R208 On 01-February-18	7.85	Call	Bond Future	948	1	948	1	0.00
10/10/2017	R208 On 01-February-18	7.83	Call	Bond Future	912	1	912	1	0.00
10/10/2017	R208 On 01-February-18	7.83	Put	Bond Future	382	1	382	1	0.00
10/10/2017	R208 On 01-February-18	7.84	Put	Bond Future	373	1	373	1	0.00
10/10/2017	R208 On 01-February-18	7.85	Put	Bond Future	364	0	364	0	0.00
10/10/2017	R208 On 03-May-18			Bond Future	7.64	98.0671	7.6449	98.0671	0.00
10/10/2017	R208 On 03-May-18	7.77	Call	Bond Future	921	1	921	1	0.00
10/10/2017	R208 On 03-May-18	7.79	Call	Bond Future	951	1	951	1	0.00
10/10/2017	R208 On 03-May-18	7.78	Call	Bond Future	936	1	936	1	0.00
10/10/2017	R208 On 03-May-18	7.79	Put	Bond Future	586	1	586	1	0.00
10/10/2017	R208 On 03-May-18	7.78	Put	Bond Future	596	1	596	1	0.00
10/10/2017	R208 On 03-May-18	7.77	Put	Bond Future	606	1	606	1	0.00
10/10/2017	R209 On 02-November-17			Bond Future	9.59	71.3516	9.5858	71.3516	126,036.00
10/10/2017	R209 On 02-November-17	9.52	Call	Bond Future	760	1	760	1	0.00
10/10/2017	R209 On 02-November-17	10.00	Call	Bond Future	2855	2	2855	2	0.00
10/10/2017	R209 On 02-November-17	9.54	Call	Bond Future	820	1	820	1	0.00
10/10/2017	R209 On 02-November-17	9.75	Call	Bond Future	1607	1	1607	1	0.00
10/10/2017	R209 On 02-November-17	9.53	Call	Bond Future	789	1	789	1	0.00
10/10/2017	R209 On 02-November-17	9.58	Call	Bond Future	947	1	947	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
10/10/2017	R209 On 02-November-17	9.33	Call	Bond Future	334	0	334	0	1,350.00
10/10/2017	R209 On 02-November-17	9.00	Call	Bond Future	46	0	46	0	2,248.00
10/10/2017	R209 On 02-November-17	10.60	Call	Bond Future	6322	6	6322	6	0.00
10/10/2017	R209 On 02-November-17	8.30	Call	Bond Future	0	0	0	0	2,800.00
10/10/2017	R209 On 02-November-17	9.88	Call	Bond Future	2223	2	2223	2	0.00
10/10/2017	R209 On 02-November-17	9.75	Put	Bond Future	522	1	522	1	6,500.00
10/10/2017	R209 On 02-November-17	9.53	Put	Bond Future	1163	2	1163	2	0.00
10/10/2017	R209 On 02-November-17	9.58	Put	Bond Future	985	1	985	1	1,350.00
10/10/2017	R209 On 02-November-17	9.33	Put	Bond Future	2074	3	2074	3	0.00
10/10/2017	R209 On 02-November-17	8.30	Put	Bond Future	9419	10	9419	10	0.00
10/10/2017	R209 On 02-November-17	9.88	Put	Bond Future	298	0	298	0	1,350.00
10/10/2017	R209 On 02-November-17	9.52	Put	Bond Future	1201	2	1201	2	0.00
10/10/2017	R209 On 02-November-17	9.00	Put	Bond Future	4124	5	4124	5	0.00
10/10/2017	R209 On 02-November-17	10.60	Put	Bond Future	4	0	4	0	1,300.00
10/10/2017	R209 On 02-November-17	10.00	Put	Bond Future	167	0	167	0	1,138.00
10/10/2017	R209 On 02-November-17	9.54	Put	Bond Future	1126	2	1126	2	0.00
10/10/2017	R209 On 01-February-18			Bond Future	9.64	72.6622	9.6435	72.6622	990.00
10/10/2017	R209 On 01-February-18	9.59	Call	Bond Future	1915	0	1915	0	0.00
10/10/2017	R209 On 01-February-18	9.71	Call	Bond Future	2320	2	2320	2	0.00
10/10/2017	R209 On 01-February-18	9.88	Call	Bond Future	2961	0	2961	0	0.00
10/10/2017	R209 On 01-February-18	10.10	Call	Bond Future	3890	3	3890	3	0.00
10/10/2017	R209 On 01-February-18	9.85	Call	Bond Future	2842	2	2842	2	0.00
10/10/2017	R209 On 01-February-18	9.33	Call	Bond Future	1192	0	1192	0	2,200.00
10/10/2017	R209 On 01-February-18	9.73	Call	Bond Future	2392	2	2392	2	0.00
10/10/2017	R209 On 01-February-18	9.72	Call	Bond Future	2356	2	2356	2	0.00
10/10/2017	R209 On 01-February-18	10.00	Call	Bond Future	3455	3	3455	3	0.00
10/10/2017	R209 On 01-February-18	10.00	Put	Bond Future	1156	1	1156	1	7,500.00
10/10/2017	R209 On 01-February-18	10.10	Put	Bond Future	967	1	967	1	3,000.00
10/10/2017	R209 On 01-February-18	9.85	Put	Bond Future	1497	2	1497	2	7,500.00
10/10/2017	R209 On 01-February-18	9.33	Put	Bond Future	3310	0	3310	0	0.00
10/10/2017	R209 On 01-February-18	9.72	Put	Bond Future	1853	2	1853	2	0.00
10/10/2017	R209 On 01-February-18	9.71	Put	Bond Future	1883	2	1883	2	0.00
10/10/2017	R209 On 01-February-18	9.88	Put	Bond Future	1423	0	1423	0	2,200.00
10/10/2017	R209 On 01-February-18	9.59	Put	Bond Future	2270	0	2270	0	2,200.00

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10/10/2017	R209 On 01-February-18	9.73	Put	Bond Future	1824	2	1824	2	0.00
10/10/2017	R209 On 03-May-18			Bond Future	9.70	70.8637	9.7006	70.8637	0.00
10/10/2017	R209 On 03-May-18	9.85	Call	Bond Future	3396	3	3396	3	0.00
10/10/2017	R209 On 03-May-18	9.86	Call	Bond Future	3433	3	3433	3	0.00
10/10/2017	R209 On 03-May-18	9.84	Call	Bond Future	3361	3	3361	3	0.00
10/10/2017	R209 On 03-May-18	9.84	Put	Bond Future	2458	3	2458	3	0.00
10/10/2017	R209 On 03-May-18	9.86	Put	Bond Future	2402	3	2402	3	0.00
10/10/2017	R209 On 03-May-18	9.85	Put	Bond Future	2429	3	2429	3	0.00
10/10/2017	R210 On 02-November-17			Bond Future	185.41	185.4171	185.4096	185.4171	2,179.00
10/10/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 02-November-17	192.07	Put	Bond Future	6660	7	6660	7	0.00
10/10/2017	R210 On 02-November-17	192.09	Put	Bond Future	6680	7	6680	7	0.00
10/10/2017	R210 On 02-November-17	192.08	Put	Bond Future	6670	7	6670	7	0.00
10/10/2017	R210 On 01-February-18			Bond Future	188.88	188.8855	188.8782	188.8855	0.00
10/10/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 01-February-18	192.38	Put	Bond Future	3502	3	3502	3	0.00
10/10/2017	R210 On 01-February-18	192.37	Put	Bond Future	3492	3	3492	3	0.00
10/10/2017	R210 On 01-February-18	192.36	Put	Bond Future	3482	3	3482	3	0.00
10/10/2017	R210 On 03-May-18			Bond Future	190.03	190.0445	190.0334	190.0445	0.00
10/10/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R210 On 03-May-18	191.45	Put	Bond Future	1417	1	1417	1	0.00
10/10/2017	R210 On 03-May-18	191.44	Put	Bond Future	1407	1	1407	1	0.00
10/10/2017	R210 On 03-May-18	191.46	Put	Bond Future	1427	1	1427	1	0.00
10/10/2017	R212 On 02-November-17			Bond Future	151.13	151.1973	151.1297	151.1973	4,059.00
10/10/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 02-November-17	152.41	Put	Bond Future	1280	1	1280	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
10/10/2017	R212 On 02-November-17	152.42	Put	Bond Future	1290	1	1290	1	0.00
10/10/2017	R212 On 02-November-17	152.40	Put	Bond Future	1270	1	1270	1	0.00
10/10/2017	R212 On 01-February-18			Bond Future	151.92	151.9872	151.9186	151.9872	0.00
10/10/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 01-February-18	154.69	Put	Bond Future	2771	3	2771	3	0.00
10/10/2017	R212 On 01-February-18	154.70	Put	Bond Future	2781	3	2781	3	0.00
10/10/2017	R212 On 01-February-18	154.71	Put	Bond Future	2791	3	2791	3	0.00
10/10/2017	R212 On 03-May-18			Bond Future	154.80	154.8692	154.7964	154.8692	0.00
10/10/2017	R212 On 03-May-18	154.28	Call	Bond Future	516	1	516	1	0.00
10/10/2017	R212 On 03-May-18	154.30	Call	Bond Future	496	1	496	1	0.00
10/10/2017	R212 On 03-May-18	154.29	Call	Bond Future	506	1	506	1	0.00
10/10/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
10/10/2017	R213 On 02-November-17			Bond Future	9.33	83.1278	9.3268	83.1278	62,297.00
10/10/2017	R213 On 02-November-17	9.35	Call	Bond Future	992	1	992	1	0.00
10/10/2017	R213 On 02-November-17	9.36	Call	Bond Future	1028	1	1028	1	0.00
10/10/2017	R213 On 02-November-17	9.34	Call	Bond Future	958	1	958	1	0.00
10/10/2017	R213 On 02-November-17	9.34	Put	Bond Future	871	1	871	1	0.00
10/10/2017	R213 On 02-November-17	9.35	Put	Bond Future	840	1	840	1	0.00
10/10/2017	R213 On 02-November-17	9.36	Put	Bond Future	809	1	809	1	0.00
10/10/2017	R213 On 01-February-18			Bond Future	9.39	84.6547	9.3886	84.6547	0.00
10/10/2017	R213 On 01-February-18	9.43	Call	Bond Future	2132	2	2132	2	0.00
10/10/2017	R213 On 01-February-18	9.42	Call	Bond Future	2098	2	2098	2	0.00
10/10/2017	R213 On 01-February-18	9.41	Call	Bond Future	2064	2	2064	2	0.00
10/10/2017	R213 On 01-February-18	9.42	Put	Bond Future	1894	2	1894	2	0.00
10/10/2017	R213 On 01-February-18	9.41	Put	Bond Future	1925	2	1925	2	0.00
10/10/2017	R213 On 01-February-18	9.43	Put	Bond Future	1863	2	1863	2	0.00
10/10/2017	R213 On 03-May-18			Bond Future	9.45	82.6790	9.4460	82.6790	0.00
10/10/2017	R213 On 03-May-18	9.56	Call	Bond Future	3123	3	3123	3	0.00
10/10/2017	R213 On 03-May-18	9.57	Call	Bond Future	3159	3	3159	3	0.00
10/10/2017	R213 On 03-May-18	9.58	Call	Bond Future	3194	3	3194	3	0.00

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10/10/2017	R213 On 03-May-18	9.58	Put	Bond Future	2341	3	2341	3	0.00
10/10/2017	R213 On 03-May-18	9.56	Put	Bond Future	2397	3	2397	3	0.00
10/10/2017	R213 On 03-May-18	9.57	Put	Bond Future	2369	3	2369	3	0.00
10/10/2017	R214 On 02-November-17			Bond Future	9.73	70.8894	9.7264	70.8894	43,355.00
10/10/2017	R214 On 02-November-17	9.58	Call	Bond Future	585	0	585	0	0.00
10/10/2017	R214 On 02-November-17	9.60	Call	Bond Future	635	0	635	0	0.00
10/10/2017	R214 On 02-November-17	9.59	Call	Bond Future	609	0	609	0	0.00
10/10/2017	R214 On 02-November-17	9.59	Put	Bond Future	1565	2	1565	2	0.00
10/10/2017	R214 On 02-November-17	9.58	Put	Bond Future	1611	2	1611	2	0.00
10/10/2017	R214 On 02-November-17	9.60	Put	Bond Future	1520	2	1520	2	0.00
10/10/2017	R214 On 01-February-18			Bond Future	9.79	72.1915	9.7867	72.1915	400.00
10/10/2017	R214 On 01-February-18	9.82	Call	Bond Future	2306	2	2306	2	0.00
10/10/2017	R214 On 01-February-18	9.84	Call	Bond Future	2378	2	2378	2	0.00
10/10/2017	R214 On 01-February-18	9.83	Call	Bond Future	2342	2	2342	2	0.00
10/10/2017	R214 On 01-February-18	9.83	Put	Bond Future	2046	2	2046	2	0.00
10/10/2017	R214 On 01-February-18	9.84	Put	Bond Future	2015	2	2015	2	0.00
10/10/2017	R214 On 01-February-18	9.82	Put	Bond Future	2078	2	2078	2	0.00
10/10/2017	R214 On 03-May-18			Bond Future	9.84	70.2376	9.8429	70.2376	0.00
10/10/2017	R214 On 03-May-18	9.98	Call	Bond Future	3507	3	3507	3	0.00
10/10/2017	R214 On 03-May-18	9.99	Call	Bond Future	3544	3	3544	3	0.00
10/10/2017	R214 On 03-May-18	9.97	Call	Bond Future	3470	3	3470	3	0.00
10/10/2017	R214 On 03-May-18	9.97	Put	Bond Future	2616	3	2616	3	0.00
10/10/2017	R214 On 03-May-18	9.98	Put	Bond Future	2587	3	2587	3	0.00
10/10/2017	R214 On 03-May-18	9.99	Put	Bond Future	2557	3	2557	3	0.00
10/10/2017	R248 On 02-November-17			Bond Future	9.79	90.6360	9.7870	90.6360	87,525.00
10/10/2017	R248 On 02-November-17	9.66	Call	Bond Future	847	1	847	1	0.00
10/10/2017	R248 On 02-November-17	9.65	Call	Bond Future	814	1	814	1	0.00
10/10/2017	R248 On 02-November-17	9.64	Call	Bond Future	782	1	782	1	0.00
10/10/2017	R248 On 02-November-17	9.64	Put	Bond Future	2092	3	2092	3	0.00
10/10/2017	R248 On 02-November-17	9.66	Put	Bond Future	1976	3	1976	3	0.00
10/10/2017	R248 On 02-November-17	9.65	Put	Bond Future	2034	3	2034	3	0.00
10/10/2017	R248 On 01-February-18			Bond Future	9.85	92.3008	9.8492	92.3008	170.00
10/10/2017	R248 On 01-February-18	9.89	Call	Bond Future	3044	3	3044	3	0.00
10/10/2017	R248 On 01-February-18	9.91	Call	Bond Future	3136	3	3136	3	0.00

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10/10/2017	R248 On 01-February-18	9.90	Call	Bond Future	3090	3	3090	3	0.00
10/10/2017	R248 On 01-February-18	9.89	Put	Bond Future	2691	3	2691	3	0.00
10/10/2017	R248 On 01-February-18	9.91	Put	Bond Future	2610	3	2610	3	0.00
10/10/2017	R248 On 01-February-18	9.90	Put	Bond Future	2650	3	2650	3	0.00
10/10/2017	R248 On 03-May-18			Bond Future	9.91	89.5799	9.9074	89.5799	0.00
10/10/2017	R248 On 03-May-18	10.07	Call	Bond Future	4732	4	4732	4	0.00
10/10/2017	R248 On 03-May-18	10.06	Call	Bond Future	4686	4	4686	4	0.00
10/10/2017	R248 On 03-May-18	10.05	Call	Bond Future	4639	4	4639	4	0.00
10/10/2017	R248 On 03-May-18	10.06	Put	Bond Future	3389	4	3389	4	0.00
10/10/2017	R248 On 03-May-18	10.05	Put	Bond Future	3426	4	3426	4	0.00
10/10/2017	R248 On 03-May-18	10.07	Put	Bond Future	3352	4	3352	4	0.00