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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	2025 On 01-February-18			Bond Future	129.58	129.6196	129.5805	129.6196	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4320	4	4320	4	0.00
08/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4300	4	4300	4	0.00
08/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4310	4	4310	4	0.00
08/11/2017	2025 On 03-May-18			Bond Future	132.01	132.0449	132.0051	132.0449	0.00
08/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1205	1	1205	1	0.00
08/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1195	1	1195	1	0.00
08/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1215	1	1215	1	0.00
08/11/2017	2025 On 02-August-18			Bond Future	134.50	134.5417	134.5010	134.5417	0.00
08/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2159	2	2159	2	0.00
08/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2169	2	2169	2	0.00
08/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2149	2	2149	2	0.00
08/11/2017	2029 On 01-February-18			Bond Future	100.15	100.1786	100.1496	100.1786	1,370.00
08/11/2017	2029 On 03-May-18			Bond Future	101.01	101.0350	101.0055	101.0350	0.00
08/11/2017	2029 On 02-August-18			Bond Future	102.95	102.9795	102.9493	102.9795	0.00
08/11/2017	2030 On 01-February-18			Bond Future	9.82	87.9747	9.8212	87.9747	63,877.00
08/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	2925	2	2925	2	0.00
08/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	2858	2	2858	2	0.00
08/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	2792	2	2792	2	0.00
08/11/2017	2030 On 03-May-18			Bond Future	9.90	89.6111	9.9022	89.6111	0.00
08/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 03-May-18	9.50	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
08/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2555	2	2555	2	0.00
08/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2490	2	2490	2	0.00
08/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	2619	2	2619	2	0.00
08/11/2017	2030 On 02-August-18			Bond Future	9.98	87.3076	9.9828	87.3076	0.00
08/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3214	3	3214	3	0.00
08/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3343	3	3343	3	0.00
08/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3279	3	3279	3	0.00
08/11/2017	2032 On 01-February-18			Bond Future	10.02	90.2169	10.0193	90.2169	42,246.00
08/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	786	1	786	1	0.00
08/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	386	0	386	0	7,800.00
08/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	767	1	767	1	0.00
08/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	286	0	286	0	7,500.00
08/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	583	1	583	1	750.00
08/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	510	1	510	1	6,800.00
08/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	749	1	749	1	0.00
08/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6084	6	6084	6	0.00
08/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	3951	4	3951	4	0.00
08/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4554	4	4554	4	0.00
08/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	4843	4	4843	4	0.00
08/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4004	4	4004	4	0.00
08/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	3899	3	3899	3	0.00
08/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5447	5	5447	5	0.00
08/11/2017	2032 On 03-May-18			Bond Future	10.10	87.7381	10.0994	87.7381	0.00
08/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1731	2	1731	2	0.00
08/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1756	2	1756	2	0.00
08/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1781	2	1781	2	0.00
08/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4357	4	4357	4	0.00
08/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4446	4	4446	4	0.00
08/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4401	4	4401	4	0.00
08/11/2017	2032 On 02-August-18			Bond Future	10.18	89.4048	10.1764	89.4048	0.00
08/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2201	2	2201	2	0.00

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08/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	2176	2	2176	2	0.00
08/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	2152	2	2152	2	0.00
08/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5585	5	5585	5	0.00
08/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5630	5	5630	5	0.00
08/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5541	5	5541	5	0.00
08/11/2017	2033 On 01-February-18			Bond Future	103.91	103.9435	103.9139	103.9435	5,283.00
08/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	5736	6	5736	6	0.00
08/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	5746	6	5746	6	0.00
08/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	5726	6	5726	6	0.00
08/11/2017	2033 On 03-May-18			Bond Future	104.77	104.7999	104.7697	104.7999	0.00
08/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	2920	3	2920	3	0.00
08/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	2930	3	2930	3	0.00
08/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	2940	3	2940	3	0.00
08/11/2017	2033 On 02-August-18			Bond Future	106.79	106.8168	106.7860	106.8168	0.00
08/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	3144	3	3144	3	0.00
08/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	3154	3	3154	3	0.00
08/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	3134	3	3134	3	0.00
08/11/2017	2037 On 01-February-18			Bond Future	10.25	86.2389	10.2467	86.2389	52,960.00
08/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	959	1	959	1	0.00
08/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	981	1	981	1	0.00
08/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	937	1	937	1	0.00
08/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4129	4	4129	4	0.00
08/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4241	4	4241	4	0.00
08/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4184	4	4184	4	0.00
08/11/2017	2037 On 03-May-18			Bond Future	10.33	87.8429	10.3271	87.8429	0.00

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08/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	2080	2	2080	2	0.00
08/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2137	2	2137	2	0.00
08/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	2109	2	2109	2	0.00
08/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4682	4	4682	4	0.00
08/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4729	4	4729	4	0.00
08/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4634	4	4634	4	0.00
08/11/2017	2037 On 02-August-18			Bond Future	10.41	85.2555	10.4072	85.2555	0.00
08/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2592	3	2592	3	0.00
08/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2620	3	2620	3	0.00
08/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2648	3	2648	3	0.00
08/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	5861	5	5861	5	0.00
08/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	5956	5	5956	5	0.00
08/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	5909	5	5909	5	0.00
08/11/2017	2038 On 01-February-18			Bond Future	125.41	125.2446	125.4092	125.2446	18,785.00
08/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	11521	12	11521	12	0.00
08/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	11541	12	11541	12	0.00
08/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	11531	12	11531	12	0.00
08/11/2017	2038 On 03-May-18			Bond Future	127.76	127.5880	127.7557	127.5880	0.00
08/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	4514	5	4514	5	0.00
08/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	4534	5	4534	5	0.00
08/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	4524	5	4524	5	0.00
08/11/2017	2038 On 02-August-18			Bond Future	130.16	129.9935	130.1643	129.9935	0.00
08/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4366	5	4366	5	0.00
08/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4376	5	4376	5	0.00
08/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4386	5	4386	5	0.00

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08/11/2017	2040 On 01-February-18			Bond Future	10.34	89.2068	10.3424	89.2068	25,950.00
08/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	960	1	960	1	0.00
08/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	1004	1	1004	1	0.00
08/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	982	1	982	1	0.00
08/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4710	4	4710	4	0.00
08/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4649	4	4649	4	0.00
08/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4771	4	4771	4	0.00
08/11/2017	2040 On 03-May-18			Bond Future	10.42	90.8662	10.4234	90.8662	0.00
08/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2297	2	2297	2	0.00
08/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2327	3	2327	3	0.00
08/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2267	2	2267	2	0.00
08/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5135	5	5135	5	0.00
08/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5084	5	5084	5	0.00
08/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5033	5	5033	5	0.00
08/11/2017	2040 On 02-August-18			Bond Future	10.50	88.0858	10.5042	88.0858	0.00
08/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2815	3	2815	3	0.00
08/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2785	3	2785	3	0.00
08/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2756	3	2756	3	0.00
08/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6422	6	6422	6	0.00
08/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6473	6	6473	6	0.00
08/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6371	6	6371	6	0.00
08/11/2017	2044 On 01-February-18			Bond Future	10.36	86.3572	10.3602	86.3572	17,728.00
08/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	979	1	979	1	0.00
08/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	1001	1	1001	1	0.00
08/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	1024	1	1024	1	0.00
08/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4683	4	4683	4	0.00
08/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	4806	4	4806	4	0.00
08/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4744	4	4744	4	0.00
08/11/2017	2044 On 03-May-18			Bond Future	10.44	87.9634	10.4385	87.9634	0.00
08/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2402	3	2402	3	0.00
08/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2371	3	2371	3	0.00
08/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2340	3	2340	3	0.00
08/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5060	5	5060	5	0.00
08/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5111	5	5111	5	0.00

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08/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5010	5	5010	5	0.00
08/11/2017	2044 On 02-August-18			Bond Future	10.52	85.2531	10.5165	85.2531	0.00
08/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2814	3	2814	3	0.00
08/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2874	3	2874	3	0.00
08/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2844	3	2844	3	0.00
08/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6455	6	6455	6	0.00
08/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6403	6	6403	6	0.00
08/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6507	6	6507	6	0.00
08/11/2017	2046 On 01-February-18			Bond Future	122.37	122.4060	122.3710	122.4060	21,197.00
08/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	10529	10	10529	10	0.00
08/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	10539	11	10539	11	0.00
08/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	10549	11	10549	11	0.00
08/11/2017	2046 On 03-May-18			Bond Future	123.06	123.0964	123.0612	123.0964	0.00
08/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	4879	5	4879	5	0.00
08/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	4889	5	4889	5	0.00
08/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	4869	5	4869	5	0.00
08/11/2017	2046 On 02-August-18			Bond Future	125.43	125.4657	125.4294	125.4657	0.00
08/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	3361	3	3361	3	0.00
08/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	3341	3	3341	3	0.00
08/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	3351	3	3351	3	0.00
08/11/2017	2050 On 01-February-18			Bond Future	127.41	128.0177	127.4144	128.0177	22,903.00
08/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	12826	12	12826	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
08/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	12816	12	12816	12	0.00
08/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	12836	12	12836	12	0.00
08/11/2017	2050 On 03-May-18			Bond Future	129.80	130.4132	129.7985	130.4132	0.00
08/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	5831	5	5831	5	0.00
08/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	5811	5	5811	5	0.00
08/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	5821	5	5821	5	0.00
08/11/2017	2050 On 02-August-18			Bond Future	130.56	131.1897	130.5632	131.1897	0.00
08/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	6977	6	6977	6	0.00
08/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	6957	6	6957	6	0.00
08/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	6967	6	6967	6	0.00
08/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	AL37 On 01-February-18			Index Future	555.05	556.5860	555.0520	556.5860	0.00
08/11/2017	AL37 On 03-May-18			Index Future	565.38	566.9420	565.3810	566.9420	0.00
08/11/2017	AL37 On 02-August-18			Index Future	576.12	577.7130	576.1190	577.7130	0.00
08/11/2017	AL7T On 01-February-18			Index Future	630.20	633.0630	630.1990	633.0630	0.00
08/11/2017	AL7T On 03-May-18			Index Future	641.93	644.8420	641.9250	644.8420	0.00
08/11/2017	AL7T On 02-August-18			Index Future	654.12	657.0930	654.1170	657.0930	0.00
08/11/2017	ALBI On 01-February-18			Index Future	566.43	569.5830	566.4250	569.5830	774.00
08/11/2017	ALBI On 03-May-18			Index Future	576.97	580.1800	576.9650	580.1800	0.00
08/11/2017	ALBI On 02-August-18			Index Future	587.92	591.2030	587.9230	591.2030	0.00
08/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	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
08/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	EL28 On 01-February-18			Bond Future	128.65	128.6832	128.6528	128.6832	0.00
08/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3647	4	3647	4	0.00
08/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3657	4	3657	4	0.00
08/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3637	4	3637	4	0.00
08/11/2017	EL28 On 03-May-18			Bond Future	129.30	129.3315	129.3005	129.3315	0.00
08/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	3880	4	3880	4	0.00
08/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	3890	4	3890	4	0.00
08/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	3900	4	3900	4	0.00
08/11/2017	EL28 On 02-August-18			Bond Future	131.79	131.8207	131.7890	131.8207	0.00
08/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3151	3	3151	3	0.00
08/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3161	3	3161	3	0.00
08/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3141	3	3141	3	0.00
08/11/2017	ES33 On 01-February-18			Bond Future	11.36	75.4742	11.3641	75.4742	9,466.00
08/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2050	2	2050	2	0.00
08/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2168	2	2168	2	0.00
08/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2109	2	2109	2	0.00
08/11/2017	ES33 On 03-May-18			Bond Future	11.48	73.0868	11.4848	73.0868	0.00
08/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1556	1	1556	1	0.00
08/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1613	1	1613	1	0.00
08/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1498	1	1498	1	0.00
08/11/2017	ES33 On 02-August-18			Bond Future	11.60	74.4751	11.6034	74.4751	0.00
08/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 02-August-18	11.15	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
08/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
08/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2492	2	2492	2	0.00
08/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2607	2	2607	2	0.00
08/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2550	2	2550	2	0.00
08/11/2017	ES42 On 01-February-18			Bond Future	11.59	77.9812	11.5901	77.9812	7,957.00
08/11/2017	ES42 On 03-May-18			Bond Future	11.71	75.1706	11.7123	75.1706	0.00
08/11/2017	ES42 On 02-August-18			Bond Future	11.83	76.5985	11.8304	76.5985	0.00
08/11/2017	GOVI On 01-February-18			GOVI	564.63	567.8180	564.6340	567.8180	794.00
08/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	163860	13	163860	13	0.00
08/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	163960	13	163960	13	0.00
08/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	164060	13	164060	13	0.00
08/11/2017	GOVI On 03-May-18			GOVI	575.14	578.3820	575.1410	578.3820	0.00
08/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	151390	12	151390	12	0.00
08/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	151490	12	151490	12	0.00
08/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	151290	12	151290	12	0.00
08/11/2017	GOVI On 02-August-18			GOVI	586.06	589.3700	586.0640	589.3700	0.00
08/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
08/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	196360	16	196360	16	0.00
08/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	196460	16	196460	16	0.00
08/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	196560	16	196560	16	0.00
08/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2017	IGOV On 01-February-18			Index Future	250.37	250.4820	250.3690	250.4820	872.00
08/11/2017	IGOV On 03-May-18			Index Future	255.05	255.1690	255.0540	255.1690	272.00
08/11/2017	IGOV On 02-August-18			Index Future	259.96	260.0800	259.9630	260.0800	0.00
08/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
08/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7105	99.7137	99.7105	0.00

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08/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.92	99.9048	99.9225	99.9048	0.00
08/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.17	100.1309	100.1683	100.1309	0.00
08/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
08/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	98.9942	98.9975	98.9942	0.00
08/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.61	98.5920	98.6091	98.5920	0.00
08/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.64	98.6004	98.6381	98.6004	0.00
08/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.15	99.0900	99.1500	99.0900	0.00
08/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.65	99.5725	99.6501	99.5725	0.00
08/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.17	100.0702	100.1704	100.0702	0.00
08/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.70	100.5847	100.7028	100.5847	0.00
08/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.55	97.3540	97.5463	97.3540	0.00
08/11/2017	IS05 On 16-March-21			Interest Rate Swap	96.88	96.6801	96.8849	96.6801	0.00
08/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.19	95.9753	96.1921	95.9753	0.00
08/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.48	96.2478	96.4760	96.2478	0.00
08/11/2017	IS05 On 21-December-21			Interest Rate Swap	98.76	98.5248	98.7605	98.5248	51.00
08/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.00	98.7612	99.0044	98.7612	0.00
08/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.30	100.0527	100.3033	100.0527	0.00
08/11/2017	IS05 On 20-September-22			Interest Rate Swap	102.59	102.3328	102.5885	102.3328	0.00
08/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.12	97.7915	98.1201	97.7915	0.00
08/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.23	94.8953	95.2342	94.8953	0.00
08/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.06	93.7116	94.0582	93.7116	0.00
08/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.22	95.8767	96.2234	95.8767	0.00
08/11/2017	IS10 On 21-December-26			Interest Rate Swap	99.97	99.6292	99.9692	99.6292	0.00
08/11/2017	IS10 On 15-March-27			Interest Rate Swap	98.61	98.2686	98.6117	98.2686	0.00
08/11/2017	IS10 On 21-June-27			Interest Rate Swap	100.67	100.3328	100.6702	100.3328	0.00
08/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.34	104.0150	104.3420	104.0150	0.00
08/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
08/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
08/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
08/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
08/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	2,500.00
08/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
08/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
08/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
08/11/2017	R023 On 01-February-18			Bond Future	8.64	100.1250	8.6369	100.1250	61,158.00
08/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	441	1	441	1	0.00
08/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	453	1	453	1	0.00
08/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	429	0	429	0	0.00
08/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	1729	1	1729	1	0.00
08/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1701	1	1701	1	0.00
08/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1673	1	1673	1	0.00
08/11/2017	R023 On 03-May-18			Bond Future	8.70	98.0579	8.7038	98.0579	0.00
08/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	640	1	640	1	0.00
08/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	665	1	665	1	0.00
08/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	652	1	652	1	0.00
08/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2244	2	2244	2	0.00
08/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2270	2	2270	2	0.00
08/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2296	2	2296	2	0.00
08/11/2017	R035 On 01-February-18			Bond Future	10.18	94.0005	10.1820	94.0005	53,126.00
08/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3351	3	3351	3	0.00
08/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3429	3	3429	3	0.00
08/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3273	3	3273	3	0.00
08/11/2017	R035 On 03-May-18			Bond Future	10.26	91.2489	10.2605	91.2489	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
08/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	2755	2	2755	2	0.00
08/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	2679	2	2679	2	0.00
08/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2603	2	2603	2	0.00
08/11/2017	R186 On 01-February-18			Bond Future	9.33	108.7831	9.3316	108.7831	117,177.00
08/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	9	0	9	0	1,460.00
08/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	198	0	198	0	1,460.00
08/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	760	1	760	1	0.00
08/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	838	1	838	1	0.00
08/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1446	2	1446	2	0.00
08/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	798	1	798	1	0.00
08/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	435	1	435	1	0.00
08/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	779	1	779	1	0.00
08/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3105	3	3105	3	0.00
08/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	2926	3	2926	3	6,200.00
08/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4134	4	4134	4	775.00
08/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	1955	2	1955	2	775.00
08/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3015	3	3015	3	0.00
08/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3059	3	3059	3	0.00
08/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	5540	5	5540	5	0.00
08/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	10475	10	10475	10	0.00
08/11/2017	R186 On 03-May-18			Bond Future	9.41	110.8068	9.4110	110.8068	0.00
08/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1241	1	1241	1	0.00
08/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1221	1	1221	1	0.00
08/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1202	1	1202	1	0.00
08/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4253	4	4253	4	0.00
08/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4296	4	4296	4	0.00
08/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4210	4	4210	4	0.00
08/11/2017	R197 On 01-February-18			Bond Future	297.00	297.0889	296.9967	297.0889	2,350.00
08/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	4663	5	4663	5	0.00
08/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	4673	5	4673	5	0.00
08/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	4683	5	4683	5	0.00
08/11/2017	R197 On 03-May-18			Bond Future	302.55	302.6477	302.5538	302.6477	0.00
08/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1896	2	1896	2	0.00
08/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1906	2	1906	2	0.00
08/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1886	2	1886	2	0.00
08/11/2017	R202 On 01-February-18			Bond Future	237.70	237.7704	237.7002	237.7704	22,922.00
08/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	58	0	58	0	0.00
08/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	58	0	58	0	0.00
08/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	59	0	59	0	0.00
08/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	11428	11	11428	11	0.00
08/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	11418	11	11418	11	0.00
08/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	11438	11	11438	11	0.00
08/11/2017	R202 On 03-May-18			Bond Future	242.15	242.2194	242.1479	242.2194	0.00
08/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1323	1	1323	1	0.00
08/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1321	1	1321	1	0.00
08/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1318	1	1318	1	0.00
08/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	6660	7	6660	7	0.00
08/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	6646	7	6646	7	0.00
08/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	6653	7	6653	7	0.00
08/11/2017	R204 On 01-February-18			Bond Future	7.61	101.4128	7.6136	101.4128	41,951.00
08/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	41	3	41	3	0.00
08/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	45	3	45	3	0.00
08/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	43	3	43	3	0.00
08/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	337	3	337	3	0.00
08/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	331	3	331	3	0.00
08/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	344	3	344	3	0.00
08/11/2017	R204 On 03-May-18			Bond Future	7.66	103.2993	7.6558	103.2993	0.00
08/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	41	4	41	4	0.00
08/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	43	4	43	4	0.00

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08/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	40	4	40	4	0.00
08/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	386	4	386	4	0.00
08/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	381	4	381	4	0.00
08/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	376	4	376	4	0.00
08/11/2017	R207 On 01-February-18			Bond Future	8.03	99.2094	8.0321	99.2094	42,141.00
08/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	75	0	75	0	0.00
08/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	82	0	82	0	0.00
08/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	78	0	78	0	0.00
08/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	834	1	834	1	0.00
08/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	806	1	806	1	0.00
08/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	820	1	820	1	0.00
08/11/2017	R207 On 03-May-18			Bond Future	8.12	101.0548	8.1215	101.0548	0.00
08/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	133	0	133	0	0.00
08/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	129	0	129	0	0.00
08/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	125	0	125	0	0.00
08/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	981	1	981	1	0.00
08/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	993	1	993	1	0.00
08/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	969	1	969	1	0.00
08/11/2017	R208 On 01-February-18			Bond Future	8.28	98.4134	8.2848	98.4134	34,887.00
08/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	142	0	142	0	0.00
08/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	147	0	147	0	0.00
08/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	137	0	137	0	0.00
08/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1352	1	1352	1	0.00
08/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1330	1	1330	1	0.00
08/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1309	1	1309	1	0.00
08/11/2017	R208 On 03-May-18			Bond Future	8.36	96.8430	8.3574	96.8430	0.00
08/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	214	0	214	0	0.00
08/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	225	0	225	0	0.00
08/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	220	0	220	0	0.00
08/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1636	1	1636	1	0.00
08/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1655	1	1655	1	0.00
08/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1675	1	1675	1	0.00
08/11/2017	R209 On 01-February-18			Bond Future	10.11	70.8875	10.1111	70.8875	151,981.00
08/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	832	1	832	1	0.00

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08/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	625	1	625	1	0.00
08/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1196	1	1196	1	0.00
08/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	851	1	851	1	0.00
08/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1801	2	1801	2	0.00
08/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1125	1	1125	1	0.00
08/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	308	0	308	0	220.00
08/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	870	1	870	1	0.00
08/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	299	0	299	0	157.00
08/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1172	1	1172	1	0.00
08/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1505	2	1505	2	0.00
08/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	523	1	523	1	739.00
08/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1220	1	1220	1	0.00
08/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2194	2	2194	2	0.00
08/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1870	2	1870	2	3,000.00
08/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2772	2	2772	2	7,500.00
08/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5418	5	5418	5	0.00
08/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3340	3	3340	3	0.00
08/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2611	2	2611	2	157.00
08/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4338	4	4338	4	0.00
08/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2199	2	2199	2	7,500.00
08/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5478	5	5478	5	0.00
08/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2691	2	2691	2	739.00
08/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3386	3	3386	3	0.00
08/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1524	1	1524	1	739.00
08/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2650	2	2650	2	220.00
08/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	3972	4	3972	4	377.00
08/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3294	3	3294	3	0.00
08/11/2017	R209 On 03-May-18			Bond Future	10.18	69.0569	10.1819	69.0569	0.00
08/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1790	2	1790	2	0.00
08/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2176	2	2176	2	0.00
08/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1766	2	1766	2	0.00
08/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1815	2	1815	2	0.00
08/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3303	3	3303	3	5,000.00
08/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	3909	4	3909	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
08/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3829	3	3829	3	0.00
08/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	3869	3	3869	3	0.00
08/11/2017	R209 On 01-November-18			Bond Future	10.32	68.5520	10.3214	68.5520	0.00
08/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67137	68	67137	68	0.00
08/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67137	68	67137	68	0.00
08/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4609	5	4609	5	0.00
08/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2761	3	2761	3	0.00
08/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67137	68	67137	68	0.00
08/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1481	2	1481	2	435.00
08/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5101	5	5101	5	435.00
08/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3146	3	3146	3	435.00
08/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7756	7	7756	7	0.00
08/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 01-February-18			Bond Future	186.86	186.9189	186.8635	186.9189	2,159.00
08/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5517	5	5517	5	0.00
08/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5507	5	5507	5	0.00
08/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5497	5	5497	5	0.00
08/11/2017	R210 On 03-May-18			Bond Future	187.93	187.9913	187.9349	187.9913	0.00
08/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3515	3	3515	3	0.00
08/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3505	3	3505	3	0.00
08/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3525	3	3525	3	0.00
08/11/2017	R212 On 01-February-18			Bond Future	150.72	150.7635	150.7166	150.7635	4,869.00
08/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	3973	4	3973	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
08/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	3983	4	3983	4	0.00
08/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	3993	4	3993	4	0.00
08/11/2017	R212 On 03-May-18			Bond Future	153.54	153.5843	153.5366	153.5843	0.00
08/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
08/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	753	1	753	1	0.00
08/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	763	1	763	1	0.00
08/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	743	1	743	1	0.00
08/11/2017	R213 On 01-February-18			Bond Future	9.91	82.4777	9.9132	82.4777	58,189.00
08/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	654	1	654	1	0.00
08/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	638	1	638	1	0.00
08/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	622	1	622	1	0.00
08/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	3750	3	3750	3	0.00
08/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	3800	3	3800	3	0.00
08/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3702	3	3702	3	0.00
08/11/2017	R213 On 03-May-18			Bond Future	9.99	80.4626	9.9878	80.4626	0.00
08/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1479	2	1479	2	0.00
08/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1500	2	1500	2	0.00
08/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1522	2	1522	2	0.00
08/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4045	4	4045	4	0.00
08/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4128	4	4128	4	0.00
08/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4087	4	4087	4	0.00
08/11/2017	R214 On 01-February-18			Bond Future	10.25	70.4327	10.2485	70.4327	50,369.00
08/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	817	1	817	1	0.00
08/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	855	1	855	1	0.00
08/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	836	1	836	1	0.00
08/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3592	3	3592	3	0.00
08/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3543	3	3543	3	0.00
08/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3641	3	3641	3	0.00
08/11/2017	R214 On 03-May-18			Bond Future	10.32	68.4469	10.3180	68.4469	0.00
08/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1852	2	1852	2	0.00
08/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1877	2	1877	2	0.00
08/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1827	2	1827	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
08/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4080	4	4080	4	0.00
08/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4038	4	4038	4	0.00
08/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	3997	4	3997	4	0.00
08/11/2017	R248 On 01-February-18			Bond Future	10.31	90.0783	10.3109	90.0783	103,556.00
08/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	1115	1	1115	1	0.00
08/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1165	1	1165	1	0.00
08/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1140	1	1140	1	0.00
08/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4622	4	4622	4	0.00
08/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4500	4	4500	4	0.00
08/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4561	4	4561	4	0.00
08/11/2017	R248 On 03-May-18			Bond Future	10.38	87.3171	10.3828	87.3171	0.00
08/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2507	3	2507	3	0.00
08/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2474	3	2474	3	0.00
08/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2442	3	2442	3	0.00
08/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5108	5	5108	5	0.00
08/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5160	5	5160	5	0.00
08/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5057	5	5057	5	0.00