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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/01/2017 TO: 11/01/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0857 On 31-March-21			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
11/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	2025 On 02-February-17			Bond Future	126.63	126.6249	126.6284	126.6249	3,231.00
11/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3362	3	3	3	0.00
11/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3372	3	3	3	0.00
11/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3382	3	3	3	0.00
11/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0673	129.0691	129.0673	0.00
11/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3501	4	4	4	0.00
11/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3511	4	4	4	0.00
11/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3491	3	3	3	0.00
11/01/2017	2025 On 03-August-17			Bond Future	130.30	130.2951	130.2970	130.2951	0.00
11/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3663	4	4	4	0.00
11/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3673	4	4	4	0.00
11/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3683	4	4	4	0.00
11/01/2017	2030 On 02-February-17			Bond Future	9.22	90.9623	91.0089	90.9623	28,012.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	471	0	0	0	0.00
11/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	610	1	1	1	0.00
11/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	541	0	1	0	0.00
11/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 04-May-17			Bond Future	9.27	92.7114	92.7576	92.7114	0.00
11/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	473	0	0	0	0.00
11/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	404	0	0	0	0.00
11/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	336	0	0	0	0.00
11/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 03-August-17			Bond Future	9.31	90.5395	90.5867	90.5395	0.00
11/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	103	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	171	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	239	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2032 On 02-February-17			Bond Future	9.37	93.8871	93.9755	93.8871	19,304.00
11/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1744	2	2	2	0.00
11/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1841	2	2	2	0.00
11/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1792	2	2	2	0.00
11/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	665	1	1	1	0.00
11/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	640	1	1	1	0.00
11/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	691	1	1	1	0.00
11/01/2017	2032 On 04-May-17			Bond Future	9.42	91.5334	91.6221	91.5334	0.00
11/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2754	3	3	3	0.00
11/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2716	3	3	3	0.00
11/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2679	3	3	3	0.00
11/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2469	3	2	3	0.00
11/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2505	3	3	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
11/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2433	2	2	2	0.00
11/01/2017	2032 On 03-August-17			Bond Future	9.46	93.3454	93.4360	93.3454	0.00
11/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3431	3	3	3	0.00
11/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3503	3	4	3	0.00
11/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3467	3	3	3	0.00
11/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3564	4	4	4	0.00
11/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3639	4	4	4	0.00
11/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3601	4	4	4	0.00
11/01/2017	2033 On 02-February-17			Bond Future	105.80	105.8005	105.8038	105.8005	6,033.00
11/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3906	4	4	4	0.00
11/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3916	4	4	4	0.00
11/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3896	4	4	4	0.00
11/01/2017	2033 On 04-May-17			Bond Future	106.80	106.8007	106.8025	106.8007	0.00
11/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4037	4	4	4	0.00
11/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4047	4	4	4	0.00
11/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4027	4	4	4	0.00
11/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9210	108.9228	108.9210	0.00
11/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4197	4	4	4	0.00
11/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4207	4	4	4	0.00
11/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4217	4	4	4	0.00
11/01/2017	2037 On 02-February-17			Bond Future	9.53	90.9170	91.0548	90.9170	47,873.00
11/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1897	2	2	2	0.00
11/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2000	2	2	2	0.00

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11/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1948	2	2	2	0.00
11/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	818	1	1	1	0.00
11/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	789	1	1	1	0.00
11/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	760	1	1	1	0.00
11/01/2017	2037 On 04-May-17			Bond Future	9.58	92.6651	92.8043	92.6651	0.00
11/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2983	3	3	3	0.00
11/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2942	3	3	3	0.00
11/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3024	3	3	3	0.00
11/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2920	3	3	3	0.00
11/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2839	3	3	3	0.00
11/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2879	3	3	3	0.00
11/01/2017	2037 On 03-August-17			Bond Future	9.62	90.2419	90.3839	90.2419	0.00
11/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3835	4	4	4	0.00
11/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3796	4	4	4	0.00
11/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3758	4	4	4	0.00
11/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4265	4	4	4	0.00
11/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4223	4	4	4	0.00
11/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4180	4	4	4	0.00
11/01/2017	2038 On 02-February-17			Bond Future	130.41	130.4022	130.4057	130.4022	22,725.00
11/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6644	7	7	7	0.00
11/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6654	7	7	7	0.00
11/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6664	7	7	7	0.00
11/01/2017	2038 On 04-May-17			Bond Future	132.92	132.9175	132.9193	132.9175	0.00
11/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6861	7	7	7	0.00
11/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6871	7	7	7	0.00
11/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6851	7	7	7	0.00
11/01/2017	2038 On 03-August-17			Bond Future	134.06	134.0549	134.0569	134.0549	0.00

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11/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7113	7	7	7	0.00
11/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7103	7	7	7	0.00
11/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7123	7	7	7	0.00
11/01/2017	2040 On 02-February-17			Bond Future	9.54	95.0952	95.1989	95.0952	8,238.00
11/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1605	2	2	2	0.00
11/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1702	2	2	2	0.00
11/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1653	2	2	2	0.00
11/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1227	1	1	1	0.00
11/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1148	1	1	1	0.00
11/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1187	1	1	1	0.00
11/01/2017	2040 On 04-May-17			Bond Future	9.59	96.9238	97.0280	96.9238	0.00
11/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3446	3	3	3	0.00
11/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3401	3	3	3	0.00
11/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3357	3	3	3	0.00
11/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3013	3	3	3	0.00
11/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3056	3	3	3	0.00
11/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2971	3	3	3	0.00
11/01/2017	2040 On 03-August-17			Bond Future	9.63	94.3344	94.4408	94.3344	0.00
11/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4291	4	4	4	0.00
11/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4334	4	4	4	0.00
11/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4376	4	4	4	0.00
11/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4419	4	4	4	0.00
11/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4374	4	4	4	0.00
11/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4464	5	4	5	0.00
11/01/2017	2044 On 02-February-17			Bond Future	9.55	92.3885	92.4931	92.3885	20,374.00
11/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2625	3	3	3	0.00
11/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2564	3	3	3	0.00
11/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2687	3	3	3	0.00
11/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	629	1	1	1	0.00

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11/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	654	1	1	1	0.00
11/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	679	1	1	1	0.00
11/01/2017	2044 On 04-May-17			Bond Future	9.59	94.1651	94.2703	94.1651	0.00
11/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3611	4	4	4	0.00
11/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3657	4	4	4	0.00
11/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3565	4	4	4	0.00
11/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2932	3	3	3	0.00
11/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2891	3	3	3	0.00
11/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2974	3	3	3	0.00
11/01/2017	2044 On 03-August-17			Bond Future	9.64	91.6463	91.7537	91.6463	0.00
11/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4475	4	4	4	0.00
11/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4388	4	4	4	0.00
11/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4431	4	4	4	0.00
11/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4528	5	5	5	0.00
11/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4483	5	4	5	0.00
11/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4438	4	4	4	0.00
11/01/2017	2046 On 02-February-17			Bond Future	131.49	131.4856	131.4892	131.4856	18,398.00
11/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5651	6	6	6	0.00
11/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5661	6	6	6	0.00
11/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5641	6	6	6	0.00
11/01/2017	2046 On 04-May-17			Bond Future	132.49	132.4918	132.4935	132.4918	0.00
11/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5837	6	6	6	0.00
11/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5847	6	6	6	0.00
11/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5827	6	6	6	0.00
11/01/2017	2046 On 03-August-17			Bond Future	135.12	135.1219	135.1239	135.1219	0.00
11/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 03-August-17	141.17	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
11/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6066	6	6	6	0.00
11/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6046	6	6	6	0.00
11/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6056	6	6	6	0.00
11/01/2017	2050 On 02-February-17			Bond Future	137.96	137.9560	137.9605	137.9560	25,020.00
11/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7010	7	7	7	0.00
11/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7020	7	7	7	0.00
11/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	7000	7	7	7	0.00
11/01/2017	2050 On 04-May-17			Bond Future	140.62	140.6168	140.6197	140.6168	0.00
11/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7220	7	7	7	0.00
11/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7230	7	7	7	0.00
11/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7210	7	7	7	0.00
11/01/2017	2050 On 03-August-17			Bond Future	141.75	141.7445	141.7471	141.7445	0.00
11/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7473	7	7	7	0.00
11/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7493	7	7	7	0.00
11/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7483	7	7	7	0.00
11/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	AL37 On 02-February-17			Index Future	514.68	514.6960	514.6820	514.6960	7.00
11/01/2017	AL37 On 04-May-17			Index Future	524.57	524.5900	524.5710	524.5900	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
11/01/2017	AL37 On 03-August-17			Index Future	534.95	534.9710	534.9530	534.9710	0.00
11/01/2017	AL7T On 02-February-17			Index Future	596.63	596.4210	596.6270	596.4210	2.00
11/01/2017	AL7T On 04-May-17			Index Future	608.09	607.8860	608.0890	607.8860	0.00
11/01/2017	AL7T On 03-August-17			Index Future	620.13	619.9160	620.1250	619.9160	0.00
11/01/2017	ALBI On 02-February-17			Index Future	541.76	541.4350	541.7620	541.4350	754.00
11/01/2017	ALBI On 04-May-17			Index Future	552.17	551.8430	552.1710	551.8430	0.00
11/01/2017	ALBI On 03-August-17			Index Future	563.10	562.7640	563.1000	562.7640	0.00
11/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CES1 On 20-April-18			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
11/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	EL28 On 02-February-17			Bond Future	127.85	127.8368	127.8475	127.8368	0.00
11/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7253	7	7	7	0.00
11/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7263	7	7	7	0.00
11/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7273	7	7	7	0.00
11/01/2017	EL28 On 04-May-17			Bond Future	128.63	128.6182	128.6272	128.6182	0.00
11/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9273	9	9	9	0.00
11/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9283	9	9	9	0.00
11/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9293	9	9	9	0.00
11/01/2017	EL28 On 03-August-17			Bond Future	131.18	131.1717	131.1810	131.1717	0.00
11/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3989	4	4	4	0.00
11/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3979	4	4	4	0.00
11/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3999	4	4	4	0.00
11/01/2017	ES33 On 02-February-17			Bond Future	10.45	79.9061	79.9890	79.9061	8,849.00
11/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	917	1	1	1	0.00
11/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	980	1	1	1	0.00
11/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1043	1	1	1	0.00
11/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 04-May-17			Bond Future	10.52	77.6489	77.7324	77.6489	0.00
11/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	159	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	96	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	222	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17			Bond Future	10.60	79.1861	79.2712	79.1861	0.00
11/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	426	1	0	1	0.00
11/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	300	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	363	0	0	0	0.00
11/01/2017	ES42 On 02-February-17			Bond Future	10.56	84.2458	84.3399	84.2458	8,777.00
11/01/2017	ES42 On 04-May-17			Bond Future	10.64	81.6031	81.6978	81.6031	0.00
11/01/2017	ES42 On 03-August-17			Bond Future	10.71	83.2187	83.3154	83.2187	0.00
11/01/2017	GOVI On 02-February-17			GOVI	539.70	539.4110	539.6990	539.4110	486.00
11/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	63790	6	6	6	0.00
11/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	63590	6	6	6	0.00
11/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	63690	6	6	6	0.00
11/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 04-May-17			GOVI	550.07	549.7790	550.0680	549.7790	0.00
11/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2878680	288	288	288	0.00
11/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2878780	288	288	288	0.00
11/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2878880	288	288	288	0.00
11/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	GOVI On 03-August-17			GOVI	560.96	560.6590	560.9550	560.6590	0.00
11/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	1550	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	1350	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	1450	0	0	0	0.00
11/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2017	IGOV On 02-February-17			Index Future	246.42	246.5050	246.4210	246.5050	1,031.00
11/01/2017	IGOV On 04-May-17			Index Future	251.17	251.2590	251.1710	251.2590	0.00
11/01/2017	IGOV On 03-August-17			Index Future	256.16	256.2460	256.1570	256.2460	0.00
11/01/2017	ILBI On 02-February-17			Index Future	664.52	664.7400	664.5200	664.7400	157.00
11/01/2017	ILBI On 04-May-17			Index Future	677.39	677.6120	677.3860	677.6120	0.00
11/01/2017	ILBI On 03-August-17			Index Future	690.72	690.9520	690.7220	690.9520	0.00
11/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
11/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6121	99.6135	99.6121	0.00
11/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6389	99.6416	99.6389	0.00
11/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8878	99.8924	99.8878	0.00
11/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.92	99.9145	99.9236	99.9145	0.00
11/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9163	99.9211	99.9163	0.00
11/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.1992	99.2081	99.1992	0.00
11/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8562	98.8674	98.8562	0.00
11/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.93	98.9101	98.9259	98.9101	0.00
11/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.42	99.4000	99.4200	99.4000	0.00
11/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.92	99.8968	99.9180	99.8968	0.00
11/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.74	97.6482	97.7389	97.6482	0.00
11/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.07	96.9692	97.0650	96.9692	0.00
11/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.36	96.2606	96.3566	96.2606	0.00
11/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.62	96.5276	96.6217	96.5276	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
11/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.87	98.7793	98.8742	98.7793	50.00
11/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.09	98.9871	99.0884	98.9871	0.00
11/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.91	97.7317	97.9121	97.7317	0.00
11/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.01	94.8222	95.0096	94.8222	0.00
11/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.81	93.6206	93.8133	93.6206	0.00
11/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.96	95.7616	95.9556	95.7616	0.00
11/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.67	99.4794	99.6729	99.4794	0.00
11/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.29	98.0945	98.2920	98.0945	0.00
11/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
11/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
11/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	1,000.00
11/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
11/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
11/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
11/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
11/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
11/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
11/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
11/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
11/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
11/01/2017	R023 On 02-February-17			Bond Future	8.49	99.9268	99.9572	99.9268	18,877.00
11/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1778	2	2	2	0.00
11/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1740	2	2	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
11/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1702	2	2	2	0.00
11/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	125	0	0	0	0.00
11/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	132	0	0	0	0.00
11/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	119	0	0	0	0.00
11/01/2017	R023 On 04-May-17			Bond Future	8.53	97.9159	97.9456	97.9159	0.00
11/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1534	2	2	2	0.00
11/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1581	2	2	2	0.00
11/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1557	2	2	2	0.00
11/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1263	1	1	1	0.00
11/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1223	1	1	1	0.00
11/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1243	1	1	1	0.00
11/01/2017	R023 On 03-August-17			Bond Future	8.55	99.8541	99.8843	99.8541	0.00
11/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1903	2	2	2	0.00
11/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1947	2	2	2	0.00
11/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1925	2	2	2	0.00
11/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1789	2	2	2	0.00
11/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1769	2	2	2	0.00
11/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1748	2	2	2	0.00
11/01/2017	R035 On 02-February-17			Bond Future	9.47	98.6004	98.7812	98.6004	8,411.00
11/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	299	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	217	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	381	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 04-May-17			Bond Future	9.52	95.9932	96.1761	95.9932	0.00
11/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	76	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	238	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	157	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17			Bond Future	9.56	97.8934	98.0799	97.8934	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
11/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	502	1	1	1	0.00
11/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	339	1	0	1	0.00
11/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	420	1	0	1	0.00
11/01/2017	R186 On 02-February-17			Bond Future	8.79	112.4368	112.4825	112.4368	116,616.00
11/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4835	5	5	5	0.00
11/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1289	1	1	1	0.00
11/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4199	4	4	4	0.00
11/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	987	1	1	1	0.00
11/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1638	2	2	2	0.00
11/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1978	2	2	2	0.00
11/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	137	0	0	0	500.00
11/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	9	0	0	0	7,000.00
11/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	459	0	0	0	7,000.00
11/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1058	1	1	1	0.00
11/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	194	0	0	0	750.00
11/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1022	1	1	1	0.00
11/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1415	1	1	1	0.00
11/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2402	2	2	2	0.00
11/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	502	1	1	1	500.00
11/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	997	1	1	1	0.00
11/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	537	1	1	1	2,546.00
11/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	396	0	0	0	500.00
11/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3136	3	3	3	0.00
11/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1808	2	2	2	0.00
11/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	52	0	0	0	750.00
11/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	28	0	0	0	13,500.00
11/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	742	1	1	1	500.00
11/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1709	2	2	2	0.00
11/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	928	1	1	1	0.00
11/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	273	0	0	0	2,546.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5731	6	6	6	0.00
11/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	659	1	1	1	750.00
11/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2759	3	3	3	0.00
11/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	962	1	1	1	0.00
11/01/2017	R186 On 04-May-17			Bond Future	8.83	114.5986	114.6436	114.5986	0.00
11/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2505	3	3	3	0.00
11/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2433	2	2	2	0.00
11/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2469	2	2	2	0.00
11/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2043	2	2	2	0.00
11/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2011	2	2	2	0.00
11/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1980	2	2	2	0.00
11/01/2017	R186 On 03-August-17			Bond Future	8.87	111.5623	111.6083	111.5623	0.00
11/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3177	3	3	3	0.00
11/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3247	3	3	3	0.00
11/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3212	3	3	3	0.00
11/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2884	3	3	3	0.00
11/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2851	3	3	3	0.00
11/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2820	3	3	3	0.00
11/01/2017	R197 On 02-February-17			Bond Future	294.30	294.6489	294.2955	294.6489	1,246.00
11/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	8284	8	8	8	0.00
11/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8294	8	8	8	0.00
11/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8274	8	8	8	0.00
11/01/2017	R197 On 04-May-17			Bond Future	299.97	300.3321	299.9681	300.3321	0.00
11/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8622	8	9	8	0.00
11/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8632	8	9	8	0.00
11/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8612	8	9	8	0.00
11/01/2017	R197 On 03-August-17			Bond Future	299.01	299.3860	299.0147	299.3860	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
11/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	9035	9	9	9	0.00
11/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	9055	9	9	9	0.00
11/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	9045	9	9	9	0.00
11/01/2017	R202 On 02-February-17			Bond Future	242.86	242.8520	242.8593	242.8520	36,248.00
11/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8871	9	9	9	0.00
11/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8881	9	9	9	0.00
11/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8861	9	9	9	0.00
11/01/2017	R202 On 04-May-17			Bond Future	247.54	247.5363	247.5401	247.5363	0.00
11/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9170	9	9	9	0.00
11/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9180	9	9	9	0.00
11/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9190	9	9	9	0.00
11/01/2017	R202 On 03-August-17			Bond Future	248.78	248.7808	248.7850	248.7808	0.00
11/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9575	10	10	10	0.00
11/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9585	10	10	10	0.00
11/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9565	10	10	10	0.00
11/01/2017	R203 On 02-February-17			Bond Future	7.72	103.6090	103.5971	103.6090	27,216.00
11/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	56	0	0	0	0.00
11/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	59	0	0	0	0.00
11/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	62	0	0	0	0.00
11/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	64	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
11/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	68	0	0	0	0.00
11/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	62	0	0	0	0.00
11/01/2017	R203 On 04-May-17			Bond Future	7.56	101.4282	101.4147	101.4282	0.00
11/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	15	0	0	0	0.00
11/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	16	0	0	0	0.00
11/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	15	0	0	0	0.00
11/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	240	0	0	0	0.00
11/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	237	0	0	0	0.00
11/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	243	0	0	0	0.00
11/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
11/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	0	0	0.00
11/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	0	0	0.00
11/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	0	0	0.00
11/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	0	0	0.00
11/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	0	0	0.00
11/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	0	0	0.00
11/01/2017	R204 On 02-February-17			Bond Future	7.87	101.2768	101.2699	101.2768	30,150.00
11/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	721	1	1	1	0.00
11/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	753	1	1	1	0.00
11/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	737	1	1	1	0.00
11/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	15	0	0	0	0.00
11/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	14	0	0	0	0.00
11/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	13	0	0	0	0.00
11/01/2017	R204 On 04-May-17			Bond Future	7.88	103.2240	103.2156	103.2240	0.00
11/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	396	0	0	0	0.00
11/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	412	0	0	0	0.00
11/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	404	0	0	0	0.00
11/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	363	0	0	0	0.00
11/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	356	0	0	0	0.00
11/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	370	0	0	0	0.00
11/01/2017	R204 On 03-August-17			Bond Future	7.86	101.2256	101.2170	101.2256	0.00
11/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	403	0	0	0	0.00
11/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	409	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
11/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	415	0	0	0	0.00
11/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	540	1	1	1	0.00
11/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	533	1	1	1	0.00
11/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	526	1	1	1	0.00
11/01/2017	R207 On 02-February-17			Bond Future	8.03	98.4672	98.4440	98.4672	74,783.00
11/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2200	2	2	2	62.00
11/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2961	3	3	3	0.00
11/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3010	3	3	3	0.00
11/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2986	3	3	3	0.00
11/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 04-May-17			Bond Future	8.06	100.3604	100.3354	100.3604	0.00
11/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	801	1	1	1	0.00
11/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	829	1	1	1	0.00
11/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	815	1	1	1	0.00
11/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	484	0	0	0	0.00
11/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	465	0	0	0	0.00
11/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	474	0	0	0	0.00
11/01/2017	R207 On 03-August-17			Bond Future	8.07	98.7030	98.6775	98.7030	0.00
11/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	954	1	1	1	51.00
11/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1227	1	1	1	0.00
11/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1213	1	1	1	0.00
11/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1241	1	1	1	0.00
11/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	535	1	1	1	0.00
11/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	521	1	1	1	0.00
11/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	704	1	1	1	0.00
11/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	528	1	1	1	0.00
11/01/2017	R208 On 02-February-17			Bond Future	8.16	97.5362	97.5233	97.5362	29,322.00
11/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1626	2	2	2	0.00
11/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1595	2	2	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
11/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1657	2	2	2	0.00
11/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	30	0	0	0	0.00
11/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	32	0	0	0	0.00
11/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	35	0	0	0	0.00
11/01/2017	R208 On 04-May-17			Bond Future	8.19	96.0088	95.9942	96.0088	0.00
11/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1232	1	1	1	0.00
11/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1271	1	1	1	0.00
11/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1252	1	1	1	0.00
11/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	656	1	1	1	0.00
11/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	632	1	1	1	0.00
11/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	644	1	1	1	0.00
11/01/2017	R208 On 03-August-17			Bond Future	8.20	97.9093	97.8945	97.9093	0.00
11/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1367	1	1	1	0.00
11/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1401	1	1	1	0.00
11/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1384	1	1	1	0.00
11/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1052	1	1	1	0.00
11/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1039	1	1	1	0.00
11/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1066	1	1	1	0.00
11/01/2017	R209 On 02-February-17			Bond Future	9.42	74.2523	74.3323	74.2523	66,471.00
11/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1459	1	1	1	0.00
11/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1544	2	2	2	0.00
11/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1501	1	2	1	0.00
11/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	718	1	1	1	0.00
11/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	692	1	1	1	0.00
11/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	667	1	1	1	0.00
11/01/2017	R209 On 04-May-17			Bond Future	9.46	72.5293	72.6097	72.5293	0.00
11/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2378	2	2	2	0.00
11/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2446	2	2	2	0.00
11/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2412	2	2	2	0.00
11/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2408	2	2	2	0.00
11/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2374	2	2	2	0.00
11/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2340	2	2	2	0.00
11/01/2017	R209 On 03-August-17			Bond Future	9.50	73.9651	74.0471	73.9651	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
11/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3058	3	3	3	0.00
11/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3026	3	3	3	0.00
11/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3091	3	3	3	0.00
11/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3440	4	3	4	0.00
11/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3476	4	3	4	0.00
11/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3512	4	4	4	0.00
11/01/2017	R210 On 02-February-17			Bond Future	185.61	185.6071	185.6121	185.6071	1,779.00
11/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5228	5	5	5	0.00
11/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5248	5	5	5	0.00
11/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5238	5	5	5	0.00
11/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8676	186.8703	186.8676	0.00
11/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5440	5	5	5	0.00
11/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5460	5	5	5	0.00
11/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5450	5	5	5	0.00
11/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5775	190.5803	190.5775	0.00
11/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5710	6	6	6	0.00
11/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5720	6	6	6	0.00
11/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5700	6	6	6	0.00
11/01/2017	R212 On 02-February-17			Bond Future	145.62	145.7515	145.6188	145.7515	3,380.00
11/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3671	4	4	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
11/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3661	4	4	4	0.00
11/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3651	4	4	4	0.00
11/01/2017	R212 On 04-May-17			Bond Future	148.43	148.5629	148.4256	148.5629	0.00
11/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3814	4	4	4	0.00
11/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3824	4	4	4	0.00
11/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3804	4	4	4	0.00
11/01/2017	R212 On 03-August-17			Bond Future	149.34	149.4789	149.3390	149.4789	0.00
11/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	4001	4	4	4	0.00
11/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	4011	4	4	4	0.00
11/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	4021	4	4	4	0.00
11/01/2017	R213 On 02-February-17			Bond Future	9.24	85.5548	85.6349	85.5548	50,655.00
11/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1629	2	2	2	0.00
11/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1719	2	2	2	0.00
11/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1674	2	2	2	0.00
11/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	544	1	1	1	0.00
11/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	523	1	1	1	0.00
11/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	567	1	1	1	0.00
11/01/2017	R213 On 04-May-17			Bond Future	9.29	83.6482	83.7285	83.6482	0.00
11/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2525	3	3	3	0.00
11/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2561	3	3	3	0.00
11/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2596	3	3	3	0.00
11/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2060	2	2	2	0.00
11/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2029	2	2	2	0.00
11/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2091	2	2	2	0.00
11/01/2017	R213 On 03-August-17			Bond Future	9.32	85.3039	85.3859	85.3039	0.00
11/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3179	3	3	3	0.00
11/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3212	3	3	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
11/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3246	3	3	3	0.00
11/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3091	3	3	3	0.00
11/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3058	3	3	3	0.00
11/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3124	3	3	3	0.00
11/01/2017	R214 On 02-February-17			Bond Future	9.48	74.7194	74.8034	74.7194	36,737.00
11/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1898	2	2	2	0.00
11/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1850	2	2	2	0.00
11/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1946	2	2	2	0.00
11/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	558	1	1	1	0.00
11/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	581	1	1	1	0.00
11/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	536	1	1	1	0.00
11/01/2017	R214 On 04-May-17			Bond Future	9.52	72.8581	72.9427	72.8581	0.00
11/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2654	3	3	3	0.00
11/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2727	3	3	3	0.00
11/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2690	3	3	3	0.00
11/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2386	2	2	2	0.00
11/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2351	2	2	2	0.00
11/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2317	2	2	2	0.00
11/01/2017	R214 On 03-August-17			Bond Future	9.56	74.3002	74.3866	74.3002	0.00
11/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3284	3	3	3	0.00
11/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3318	3	3	3	0.00
11/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3352	3	3	3	0.00
11/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3589	4	4	4	0.00
11/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3552	4	4	4	0.00
11/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3627	4	4	4	0.00
11/01/2017	R248 On 02-February-17			Bond Future	9.54	95.9986	96.0600	95.9986	74,345.00
11/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2691	3	3	3	0.00
11/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2818	3	3	3	0.00
11/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2754	3	3	3	0.00
11/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	651	1	1	1	0.00
11/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	676	1	1	1	0.00
11/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	626	1	1	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
11/01/2017	R248 On 04-May-17			Bond Future	9.58	93.4048	93.4660	93.4048	0.00
11/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3780	4	4	4	0.00
11/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3733	4	4	4	0.00
11/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3685	4	4	4	0.00
11/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3001	3	3	3	0.00
11/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3044	3	3	3	0.00
11/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2959	3	3	3	0.00
11/01/2017	R248 On 03-August-17			Bond Future	9.62	95.2536	95.3162	95.2536	0.00
11/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4382	4	4	4	0.00
11/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4426	4	4	4	0.00
11/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4339	4	4	4	0.00
11/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4806	5	5	5	0.00
11/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4759	5	5	5	0.00
11/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4855	5	5	5	0.00