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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/11/2017 TO: 10/11/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	2025 On 01-February-18			Bond Future	129.55	129.5674	129.5528	129.5674	1,070.00
10/11/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 01-February-18	133.90	Put	Bond Future	4347	4	4	4	0.00
10/11/2017	2025 On 01-February-18	133.88	Put	Bond Future	4327	4	4	4	0.00
10/11/2017	2025 On 01-February-18	133.89	Put	Bond Future	4337	4	4	4	0.00
10/11/2017	2025 On 03-May-18			Bond Future	131.98	131.9922	131.9777	131.9922	0.00
10/11/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 03-May-18	133.21	Put	Bond Future	1232	1	1	1	0.00
10/11/2017	2025 On 03-May-18	133.20	Put	Bond Future	1222	1	1	1	0.00
10/11/2017	2025 On 03-May-18	133.22	Put	Bond Future	1242	1	1	1	0.00
10/11/2017	2025 On 02-August-18			Bond Future	134.47	134.4854	134.4708	134.4854	0.00
10/11/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2025 On 02-August-18	136.66	Put	Bond Future	2189	2	2	2	0.00
10/11/2017	2025 On 02-August-18	136.67	Put	Bond Future	2199	2	2	2	0.00
10/11/2017	2025 On 02-August-18	136.65	Put	Bond Future	2179	2	2	2	0.00
10/11/2017	2029 On 01-February-18			Bond Future	99.73	100.1399	99.7261	100.1399	1,370.00
10/11/2017	2029 On 03-May-18			Bond Future	100.57	100.9959	100.5747	100.9959	0.00
10/11/2017	2029 On 02-August-18			Bond Future	102.51	102.9377	102.5085	102.9377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	2030 On 01-February-18			Bond Future	9.89	87.3053	87.0491	87.3053	63,877.00
10/11/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 01-February-18	9.37	Put	Bond Future	3339	3	3	3	0.00
10/11/2017	2030 On 01-February-18	9.38	Put	Bond Future	3273	3	3	3	0.00
10/11/2017	2030 On 01-February-18	9.39	Put	Bond Future	3207	3	3	3	0.00
10/11/2017	2030 On 03-May-18			Bond Future	9.97	88.9302	88.6692	88.9302	0.00
10/11/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 03-May-18	9.50	Put	Bond Future	2976	3	3	3	0.00
10/11/2017	2030 On 03-May-18	9.51	Put	Bond Future	2912	3	3	3	0.00
10/11/2017	2030 On 03-May-18	9.49	Put	Bond Future	3041	3	3	3	0.00
10/11/2017	2030 On 02-August-18			Bond Future	10.05	86.6126	86.3463	86.6126	0.00
10/11/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2030 On 02-August-18	9.47	Put	Bond Future	3645	3	4	3	0.00
10/11/2017	2030 On 02-August-18	9.45	Put	Bond Future	3774	4	4	4	0.00
10/11/2017	2030 On 02-August-18	9.46	Put	Bond Future	3710	3	4	3	0.00
10/11/2017	2032 On 01-February-18			Bond Future	10.08	89.5052	89.2330	89.5052	42,416.00
10/11/2017	2032 On 01-February-18	9.57	Call	Bond Future	655	1	1	1	0.00
10/11/2017	2032 On 01-February-18	9.30	Call	Bond Future	309	0	0	0	7,800.00
10/11/2017	2032 On 01-February-18	9.56	Call	Bond Future	638	1	1	1	0.00
10/11/2017	2032 On 01-February-18	9.20	Call	Bond Future	226	0	0	0	7,500.00
10/11/2017	2032 On 01-February-18	9.45	Call	Bond Future	477	1	0	1	750.00
10/11/2017	2032 On 01-February-18	9.40	Call	Bond Future	415	0	0	0	6,800.00
10/11/2017	2032 On 01-February-18	9.55	Call	Bond Future	622	1	1	1	0.00
10/11/2017	2032 On 01-February-18	9.20	Put	Bond Future	6464	6	6	6	0.00
10/11/2017	2032 On 01-February-18	9.56	Put	Bond Future	4263	4	4	4	0.00
10/11/2017	2032 On 01-February-18	9.45	Put	Bond Future	4889	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	2032 On 01-February-18	9.40	Put	Bond Future	5188	5	5	5	0.00
10/11/2017	2032 On 01-February-18	9.55	Put	Bond Future	4318	4	4	4	0.00
10/11/2017	2032 On 01-February-18	9.57	Put	Bond Future	4209	4	4	4	0.00
10/11/2017	2032 On 01-February-18	9.30	Put	Bond Future	5811	6	6	6	0.00
10/11/2017	2032 On 03-May-18			Bond Future	10.17	87.0142	86.7369	87.0142	0.00
10/11/2017	2032 On 03-May-18	9.70	Call	Bond Future	1556	2	2	2	0.00
10/11/2017	2032 On 03-May-18	9.71	Call	Bond Future	1579	2	2	2	0.00
10/11/2017	2032 On 03-May-18	9.72	Call	Bond Future	1602	2	2	2	0.00
10/11/2017	2032 On 03-May-18	9.72	Put	Bond Future	4627	4	5	4	0.00
10/11/2017	2032 On 03-May-18	9.70	Put	Bond Future	4719	5	5	5	0.00
10/11/2017	2032 On 03-May-18	9.71	Put	Bond Future	4673	5	5	5	0.00
10/11/2017	2032 On 02-August-18			Bond Future	10.25	88.6660	88.3830	88.6660	0.00
10/11/2017	2032 On 02-August-18	9.68	Call	Bond Future	2021	2	2	2	0.00
10/11/2017	2032 On 02-August-18	9.67	Call	Bond Future	1998	2	2	2	0.00
10/11/2017	2032 On 02-August-18	9.66	Call	Bond Future	1974	2	2	2	0.00
10/11/2017	2032 On 02-August-18	9.67	Put	Bond Future	5864	6	6	6	0.00
10/11/2017	2032 On 02-August-18	9.66	Put	Bond Future	5910	6	6	6	0.00
10/11/2017	2032 On 02-August-18	9.68	Put	Bond Future	5818	6	6	6	0.00
10/11/2017	2033 On 01-February-18			Bond Future	103.22	103.6343	103.2202	103.6343	5,283.00
10/11/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 01-February-18	109.65	Put	Bond Future	6430	6	6	6	0.00
10/11/2017	2033 On 01-February-18	109.66	Put	Bond Future	6440	6	6	6	0.00
10/11/2017	2033 On 01-February-18	109.64	Put	Bond Future	6420	6	6	6	0.00
10/11/2017	2033 On 03-May-18			Bond Future	104.06	104.4852	104.0636	104.4852	0.00
10/11/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 03-May-18	107.69	Put	Bond Future	3626	3	4	3	0.00
10/11/2017	2033 On 03-May-18	107.70	Put	Bond Future	3636	3	4	3	0.00
10/11/2017	2033 On 03-May-18	107.71	Put	Bond Future	3646	3	4	3	0.00
10/11/2017	2033 On 02-August-18			Bond Future	106.06	106.4940	106.0645	106.4940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2033 On 02-August-18	109.93	Put	Bond Future	3865	3	4	3	0.00
10/11/2017	2033 On 02-August-18	109.94	Put	Bond Future	3875	3	4	3	0.00
10/11/2017	2033 On 02-August-18	109.92	Put	Bond Future	3855	3	4	3	0.00
10/11/2017	2037 On 01-February-18			Bond Future	10.29	85.6162	85.3576	85.6162	52,960.00
10/11/2017	2037 On 01-February-18	9.88	Call	Bond Future	983	0	1	0	2,000.00
10/11/2017	2037 On 01-February-18	9.82	Call	Bond Future	856	1	1	1	0.00
10/11/2017	2037 On 01-February-18	9.83	Call	Bond Future	876	1	1	1	0.00
10/11/2017	2037 On 01-February-18	10.72	Call	Bond Future	4068	0	4	0	0.00
10/11/2017	2037 On 01-February-18	9.81	Call	Bond Future	836	1	1	1	0.00
10/11/2017	2037 On 01-February-18	10.32	Call	Bond Future	2302	0	2	0	0.00
10/11/2017	2037 On 01-February-18	10.32	Put	Bond Future	2057	0	2	0	2,000.00
10/11/2017	2037 On 01-February-18	10.72	Put	Bond Future	992	0	1	0	2,000.00
10/11/2017	2037 On 01-February-18	9.83	Put	Bond Future	4315	4	4	4	0.00
10/11/2017	2037 On 01-February-18	9.81	Put	Bond Future	4430	4	4	4	0.00
10/11/2017	2037 On 01-February-18	9.88	Put	Bond Future	4034	0	4	0	0.00
10/11/2017	2037 On 01-February-18	9.82	Put	Bond Future	4372	4	4	4	0.00
10/11/2017	2037 On 03-May-18			Bond Future	10.37	87.2097	86.9463	87.2097	0.00
10/11/2017	2037 On 03-May-18	9.97	Call	Bond Future	1950	2	2	2	0.00
10/11/2017	2037 On 03-May-18	9.99	Call	Bond Future	2005	2	2	2	0.00
10/11/2017	2037 On 03-May-18	9.98	Call	Bond Future	1977	2	2	2	0.00
10/11/2017	2037 On 03-May-18	9.98	Put	Bond Future	4846	5	5	5	0.00
10/11/2017	2037 On 03-May-18	9.97	Put	Bond Future	4894	5	5	5	0.00
10/11/2017	2037 On 03-May-18	9.99	Put	Bond Future	4797	5	5	5	0.00
10/11/2017	2037 On 02-August-18			Bond Future	10.45	84.6091	84.3403	84.6091	0.00
10/11/2017	2037 On 02-August-18	9.95	Call	Bond Future	2460	3	2	3	0.00
10/11/2017	2037 On 02-August-18	9.96	Call	Bond Future	2488	3	2	3	0.00
10/11/2017	2037 On 02-August-18	9.97	Call	Bond Future	2515	3	3	3	0.00
10/11/2017	2037 On 02-August-18	9.97	Put	Bond Future	6030	6	6	6	0.00
10/11/2017	2037 On 02-August-18	9.95	Put	Bond Future	6127	6	6	6	0.00
10/11/2017	2037 On 02-August-18	9.96	Put	Bond Future	6079	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	2038 On 01-February-18			Bond Future	124.98	124.9952	124.9813	124.9952	18,785.00
10/11/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 01-February-18	136.93	Put	Bond Future	11949	12	12	12	0.00
10/11/2017	2038 On 01-February-18	136.95	Put	Bond Future	11969	12	12	12	0.00
10/11/2017	2038 On 01-February-18	136.94	Put	Bond Future	11959	12	12	12	0.00
10/11/2017	2038 On 03-May-18			Bond Future	127.32	127.3344	127.3207	127.3344	0.00
10/11/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 03-May-18	132.27	Put	Bond Future	4949	5	5	5	0.00
10/11/2017	2038 On 03-May-18	132.29	Put	Bond Future	4969	5	5	5	0.00
10/11/2017	2038 On 03-May-18	132.28	Put	Bond Future	4959	5	5	5	0.00
10/11/2017	2038 On 02-August-18			Bond Future	129.72	129.7325	129.7188	129.7325	0.00
10/11/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2038 On 02-August-18	134.53	Put	Bond Future	4811	5	5	5	0.00
10/11/2017	2038 On 02-August-18	134.54	Put	Bond Future	4821	5	5	5	0.00
10/11/2017	2038 On 02-August-18	134.55	Put	Bond Future	4831	5	5	5	0.00
10/11/2017	2040 On 01-February-18			Bond Future	10.38	88.5462	88.2719	88.5462	25,950.00
10/11/2017	2040 On 01-February-18	9.87	Call	Bond Future	856	1	1	1	0.00
10/11/2017	2040 On 01-February-18	9.89	Call	Bond Future	897	1	1	1	0.00
10/11/2017	2040 On 01-February-18	9.88	Call	Bond Future	876	1	1	1	0.00
10/11/2017	2040 On 01-February-18	9.88	Put	Bond Future	4912	5	5	5	0.00
10/11/2017	2040 On 01-February-18	9.89	Put	Bond Future	4850	5	5	5	0.00
10/11/2017	2040 On 01-February-18	9.87	Put	Bond Future	4975	5	5	5	0.00
10/11/2017	2040 On 03-May-18			Bond Future	10.46	90.1941	89.9148	90.1941	0.00
10/11/2017	2040 On 03-May-18	10.07	Call	Bond Future	2157	2	2	2	0.00
10/11/2017	2040 On 03-May-18	10.08	Call	Bond Future	2186	2	2	2	0.00
10/11/2017	2040 On 03-May-18	10.06	Call	Bond Future	2128	2	2	2	0.00

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10/11/2017	2040 On 03-May-18	10.06	Put	Bond Future	5309	5	5	5	0.00
10/11/2017	2040 On 03-May-18	10.07	Put	Bond Future	5257	5	5	5	0.00
10/11/2017	2040 On 03-May-18	10.08	Put	Bond Future	5205	5	5	5	0.00
10/11/2017	2040 On 02-August-18			Bond Future	10.55	87.3999	87.1147	87.3999	0.00
10/11/2017	2040 On 02-August-18	10.05	Call	Bond Future	2675	3	3	3	0.00
10/11/2017	2040 On 02-August-18	10.04	Call	Bond Future	2646	3	3	3	0.00
10/11/2017	2040 On 02-August-18	10.03	Call	Bond Future	2617	3	3	3	0.00
10/11/2017	2040 On 02-August-18	10.04	Put	Bond Future	6603	6	7	6	0.00
10/11/2017	2040 On 02-August-18	10.03	Put	Bond Future	6655	6	7	6	0.00
10/11/2017	2040 On 02-August-18	10.05	Put	Bond Future	6551	6	7	6	0.00
10/11/2017	2044 On 01-February-18			Bond Future	10.40	85.6917	85.4158	85.6917	17,728.00
10/11/2017	2044 On 01-February-18	9.89	Call	Bond Future	873	1	1	1	0.00
10/11/2017	2044 On 01-February-18	9.90	Call	Bond Future	894	1	1	1	0.00
10/11/2017	2044 On 01-February-18	9.91	Call	Bond Future	915	1	1	1	0.00
10/11/2017	2044 On 01-February-18	9.91	Put	Bond Future	4884	5	5	5	0.00
10/11/2017	2044 On 01-February-18	9.89	Put	Bond Future	5011	5	5	5	0.00
10/11/2017	2044 On 01-February-18	9.90	Put	Bond Future	4947	5	5	5	0.00
10/11/2017	2044 On 03-May-18			Bond Future	10.48	87.2865	87.0056	87.2865	0.00
10/11/2017	2044 On 03-May-18	10.11	Call	Bond Future	2258	2	2	2	0.00
10/11/2017	2044 On 03-May-18	10.10	Call	Bond Future	2228	2	2	2	0.00
10/11/2017	2044 On 03-May-18	10.09	Call	Bond Future	2198	2	2	2	0.00
10/11/2017	2044 On 03-May-18	10.10	Put	Bond Future	5232	5	5	5	0.00
10/11/2017	2044 On 03-May-18	10.09	Put	Bond Future	5284	5	5	5	0.00
10/11/2017	2044 On 03-May-18	10.11	Put	Bond Future	5181	5	5	5	0.00
10/11/2017	2044 On 02-August-18			Bond Future	10.56	84.5623	84.2755	84.5623	0.00
10/11/2017	2044 On 02-August-18	10.05	Call	Bond Future	2674	3	3	3	0.00
10/11/2017	2044 On 02-August-18	10.07	Call	Bond Future	2732	3	3	3	0.00
10/11/2017	2044 On 02-August-18	10.06	Call	Bond Future	2703	3	3	3	0.00
10/11/2017	2044 On 02-August-18	10.06	Put	Bond Future	6636	6	7	6	0.00
10/11/2017	2044 On 02-August-18	10.07	Put	Bond Future	6583	6	7	6	0.00
10/11/2017	2044 On 02-August-18	10.05	Put	Bond Future	6689	7	7	7	0.00
10/11/2017	2046 On 01-February-18			Bond Future	121.62	122.3594	121.6168	122.3594	21,197.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 01-February-18	132.90	Put	Bond Future	11283	11	11	11	0.00
10/11/2017	2046 On 01-February-18	132.91	Put	Bond Future	11293	11	11	11	0.00
10/11/2017	2046 On 01-February-18	132.92	Put	Bond Future	11303	11	11	11	0.00
10/11/2017	2046 On 03-May-18			Bond Future	122.29	123.0495	122.2935	123.0495	0.00
10/11/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 03-May-18	127.94	Put	Bond Future	5646	5	6	5	0.00
10/11/2017	2046 On 03-May-18	127.95	Put	Bond Future	5656	5	6	5	0.00
10/11/2017	2046 On 03-May-18	127.93	Put	Bond Future	5636	5	6	5	0.00
10/11/2017	2046 On 02-August-18			Bond Future	124.65	125.4154	124.6451	125.4154	0.00
10/11/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2046 On 02-August-18	128.79	Put	Bond Future	4145	3	4	3	0.00
10/11/2017	2046 On 02-August-18	128.77	Put	Bond Future	4125	3	4	3	0.00
10/11/2017	2046 On 02-August-18	128.78	Put	Bond Future	4135	3	4	3	0.00
10/11/2017	2050 On 01-February-18			Bond Future	126.83	127.4021	126.8257	127.4021	22,930.00
10/11/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 01-February-18	140.24	Put	Bond Future	13414	13	13	13	0.00
10/11/2017	2050 On 01-February-18	140.23	Put	Bond Future	13404	13	13	13	0.00
10/11/2017	2050 On 01-February-18	140.25	Put	Bond Future	13424	13	13	13	0.00
10/11/2017	2050 On 03-May-18			Bond Future	129.20	129.7864	129.1996	129.7864	0.00
10/11/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 03-May-18	135.63	Put	Bond Future	6430	6	6	6	0.00
10/11/2017	2050 On 03-May-18	135.61	Put	Bond Future	6410	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	2050 On 03-May-18	135.62	Put	Bond Future	6420	6	6	6	0.00
10/11/2017	2050 On 02-August-18			Bond Future	129.95	130.5485	129.9504	130.5485	0.00
10/11/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
10/11/2017	2050 On 02-August-18	137.54	Put	Bond Future	7590	7	8	7	0.00
10/11/2017	2050 On 02-August-18	137.52	Put	Bond Future	7570	7	8	7	0.00
10/11/2017	2050 On 02-August-18	137.53	Put	Bond Future	7580	7	8	7	0.00
10/11/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	AL37 On 01-February-18			Index Future	553.13	554.4230	553.1300	554.4230	0.00
10/11/2017	AL37 On 03-May-18			Index Future	563.43	564.7440	563.4270	564.7440	0.00
10/11/2017	AL37 On 02-August-18			Index Future	574.12	575.4650	574.1200	575.4650	0.00
10/11/2017	AL7T On 01-February-18			Index Future	627.20	629.1480	627.2030	629.1480	0.00
10/11/2017	AL7T On 03-May-18			Index Future	638.88	640.8600	638.8780	640.8600	0.00
10/11/2017	AL7T On 02-August-18			Index Future	651.00	653.0260	651.0040	653.0260	0.00
10/11/2017	ALBI On 01-February-18			Index Future	564.21	565.8390	564.2130	565.8390	774.00
10/11/2017	ALBI On 03-May-18			Index Future	574.72	576.3720	574.7160	576.3720	0.00
10/11/2017	ALBI On 02-August-18			Index Future	585.62	587.3140	585.6240	587.3140	0.00
10/11/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	EL28 On 01-February-18			Bond Future	128.34	128.3522	128.3404	128.3522	0.00
10/11/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 01-February-18	132.30	Put	Bond Future	3960	4	4	4	0.00
10/11/2017	EL28 On 01-February-18	132.31	Put	Bond Future	3970	4	4	4	0.00
10/11/2017	EL28 On 01-February-18	132.29	Put	Bond Future	3950	4	4	4	0.00
10/11/2017	EL28 On 03-May-18			Bond Future	128.98	128.9946	128.9832	128.9946	0.00
10/11/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 03-May-18	133.18	Put	Bond Future	4197	4	4	4	0.00
10/11/2017	EL28 On 03-May-18	133.19	Put	Bond Future	4207	4	4	4	0.00
10/11/2017	EL28 On 03-May-18	133.20	Put	Bond Future	4217	4	4	4	0.00
10/11/2017	EL28 On 02-August-18			Bond Future	131.46	131.4748	131.4633	131.4748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
10/11/2017	EL28 On 02-August-18	134.94	Put	Bond Future	3477	3	3	3	0.00
10/11/2017	EL28 On 02-August-18	134.95	Put	Bond Future	3487	3	3	3	0.00
10/11/2017	EL28 On 02-August-18	134.93	Put	Bond Future	3467	3	3	3	0.00
10/11/2017	ES33 On 01-February-18			Bond Future	11.41	75.0034	74.7766	75.0034	9,466.00
10/11/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 01-February-18	11.01	Put	Bond Future	2299	2	2	2	0.00
10/11/2017	ES33 On 01-February-18	10.99	Put	Bond Future	2417	2	2	2	0.00
10/11/2017	ES33 On 01-February-18	11.00	Put	Bond Future	2358	2	2	2	0.00
10/11/2017	ES33 On 03-May-18			Bond Future	11.53	72.6080	72.3770	72.6080	0.00
10/11/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 03-May-18	11.21	Put	Bond Future	1808	2	2	2	0.00
10/11/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1866	2	2	2	0.00
10/11/2017	ES33 On 03-May-18	11.22	Put	Bond Future	1751	2	2	2	0.00
10/11/2017	ES33 On 02-August-18			Bond Future	11.65	73.9864	73.7506	73.9864	0.00
10/11/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
10/11/2017	ES33 On 02-August-18	11.16	Put	Bond Future	2750	3	3	3	0.00
10/11/2017	ES33 On 02-August-18	11.14	Put	Bond Future	2866	3	3	3	0.00
10/11/2017	ES33 On 02-August-18	11.15	Put	Bond Future	2808	3	3	3	0.00
10/11/2017	ES42 On 01-February-18			Bond Future	11.63	77.4551	77.2348	77.4551	7,957.00
10/11/2017	ES42 On 03-May-18			Bond Future	11.75	74.6355	74.4112	74.6355	0.00
10/11/2017	ES42 On 02-August-18			Bond Future	11.87	76.0524	75.8233	76.0524	0.00
10/11/2017	GOVI On 01-February-18			GOVI	562.34	563.9960	562.3410	563.9960	794.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 01-February-18	581.02	Put	GOVI	186790	17	19	17	0.00
10/11/2017	GOVI On 01-February-18	581.03	Put	GOVI	186890	17	19	17	0.00
10/11/2017	GOVI On 01-February-18	581.04	Put	GOVI	186990	17	19	17	0.00
10/11/2017	GOVI On 03-May-18			GOVI	572.81	574.4950	572.8090	574.4950	0.00
10/11/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 03-May-18	590.28	Put	GOVI	174710	16	17	16	0.00
10/11/2017	GOVI On 03-May-18	590.29	Put	GOVI	174810	16	17	16	0.00
10/11/2017	GOVI On 03-May-18	590.27	Put	GOVI	174610	16	17	16	0.00
10/11/2017	GOVI On 02-August-18			GOVI	583.68	585.4020	583.6810	585.4020	0.00
10/11/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
10/11/2017	GOVI On 02-August-18	605.70	Put	GOVI	220190	20	22	20	0.00
10/11/2017	GOVI On 02-August-18	605.71	Put	GOVI	220290	20	22	20	0.00
10/11/2017	GOVI On 02-August-18	605.72	Put	GOVI	220390	20	22	20	0.00
10/11/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2017	IGOV On 01-February-18			Index Future	249.65	249.9680	249.6450	249.9680	872.00
10/11/2017	IGOV On 03-May-18			Index Future	254.32	254.6460	254.3180	254.6460	272.00
10/11/2017	IGOV On 02-August-18			Index Future	259.21	259.5410	259.2080	259.5410	0.00
10/11/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
10/11/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7179	99.7163	99.7179	0.00
10/11/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9384	99.9355	99.9384	0.00
10/11/2017	IS01 On 20-September-18			Interest Rate Swap	100.20	100.2001	100.2002	100.2001	0.00
10/11/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
10/11/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	99.0019	99.0005	99.0019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6230	98.6203	98.6230	0.00
10/11/2017	IS02 On 21-September-18			Interest Rate Swap	98.67	98.6705	98.6705	98.6705	0.00
10/11/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.2000	99.2000	99.2000	0.00
10/11/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.7146	99.7240	99.7146	0.00
10/11/2017	IS02 On 21-June-19			Interest Rate Swap	100.27	100.2553	100.2664	100.2553	0.00
10/11/2017	IS02 On 20-September-19			Interest Rate Swap	100.82	100.8113	100.8209	100.8113	0.00
10/11/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	IS05 On 17-December-20			Interest Rate Swap	97.76	97.7408	97.7570	97.7408	0.00
10/11/2017	IS05 On 16-March-21			Interest Rate Swap	97.14	97.0974	97.1353	97.0974	0.00
10/11/2017	IS05 On 15-June-21			Interest Rate Swap	96.49	96.4232	96.4880	96.4232	0.00
10/11/2017	IS05 On 21-September-21			Interest Rate Swap	96.82	96.7249	96.8179	96.7249	0.00
10/11/2017	IS05 On 21-December-21			Interest Rate Swap	99.13	99.0195	99.1318	99.0195	51.00
10/11/2017	IS05 On 15-March-22			Interest Rate Swap	99.40	99.2709	99.3985	99.2709	0.00
10/11/2017	IS05 On 21-June-22			Interest Rate Swap	100.72	100.5759	100.7191	100.5759	0.00
10/11/2017	IS05 On 20-September-22			Interest Rate Swap	103.02	102.8647	103.0185	102.8647	0.00
10/11/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	IS10 On 17-December-25			Interest Rate Swap	98.75	98.5017	98.7454	98.5017	0.00
10/11/2017	IS10 On 16-March-26			Interest Rate Swap	95.87	95.6182	95.8734	95.6182	0.00
10/11/2017	IS10 On 15-June-26			Interest Rate Swap	94.70	94.4377	94.7039	94.4377	0.00
10/11/2017	IS10 On 21-September-26			Interest Rate Swap	96.86	96.5902	96.8621	96.5902	0.00
10/11/2017	IS10 On 21-December-26			Interest Rate Swap	100.59	100.3210	100.5906	100.3210	0.00
10/11/2017	IS10 On 15-March-27			Interest Rate Swap	99.23	98.9608	99.2310	98.9608	0.00
10/11/2017	IS10 On 21-June-27			Interest Rate Swap	101.27	101.0082	101.2720	101.0082	0.00
10/11/2017	IS10 On 20-September-27			Interest Rate Swap	104.92	104.6662	104.9200	104.6662	0.00
10/11/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
10/11/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/11/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/11/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/11/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.32	92.6800	92.6800	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
10/11/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
10/11/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.24	92.7600	92.7600	92.7600	0.00
10/11/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
10/11/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	2,500.00
10/11/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
10/11/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
10/11/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
10/11/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/11/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
10/11/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
10/11/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
10/11/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.13	92.8700	92.8700	92.8700	0.00
10/11/2017	R023 On 01-February-18			Bond Future	8.74	99.6981	99.4305	99.6981	61,360.00
10/11/2017	R023 On 01-February-18	8.32	Call	Bond Future	326	0	0	0	0.00
10/11/2017	R023 On 01-February-18	8.33	Call	Bond Future	336	0	0	0	0.00
10/11/2017	R023 On 01-February-18	8.31	Call	Bond Future	317	0	0	0	0.00
10/11/2017	R023 On 01-February-18	8.31	Put	Bond Future	2006	2	2	2	0.00
10/11/2017	R023 On 01-February-18	8.32	Put	Bond Future	1976	2	2	2	0.00
10/11/2017	R023 On 01-February-18	8.33	Put	Bond Future	1945	2	2	2	0.00
10/11/2017	R023 On 03-May-18			Bond Future	8.81	97.6241	97.3516	97.6241	0.00
10/11/2017	R023 On 03-May-18	8.27	Call	Bond Future	519	1	1	1	0.00
10/11/2017	R023 On 03-May-18	8.29	Call	Bond Future	540	1	1	1	0.00
10/11/2017	R023 On 03-May-18	8.28	Call	Bond Future	529	1	1	1	0.00
10/11/2017	R023 On 03-May-18	8.29	Put	Bond Future	2515	2	3	2	0.00
10/11/2017	R023 On 03-May-18	8.28	Put	Bond Future	2543	2	3	2	0.00
10/11/2017	R023 On 03-May-18	8.27	Put	Bond Future	2571	2	3	2	0.00
10/11/2017	R035 On 01-February-18			Bond Future	10.23	93.3386	93.0793	93.3386	53,126.00
10/11/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R035 On 01-February-18	9.74	Put	Bond Future	3680	3	4	3	0.00
10/11/2017	R035 On 01-February-18	9.73	Put	Bond Future	3758	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	R035 On 01-February-18	9.75	Put	Bond Future	3602	3	4	3	0.00
10/11/2017	R035 On 03-May-18			Bond Future	10.31	90.5758	90.3116	90.5758	0.00
10/11/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R035 On 03-May-18	9.89	Put	Bond Future	3090	3	3	3	0.00
10/11/2017	R035 On 03-May-18	9.90	Put	Bond Future	3014	3	3	3	0.00
10/11/2017	R035 On 03-May-18	9.91	Put	Bond Future	2938	3	3	3	0.00
10/11/2017	R186 On 01-February-18			Bond Future	9.42	108.0896	107.7398	108.0896	102,472.00
10/11/2017	R186 On 01-February-18	7.75	Call	Bond Future	5	0	0	0	1,460.00
10/11/2017	R186 On 01-February-18	8.50	Call	Bond Future	141	0	0	0	1,460.00
10/11/2017	R186 On 01-February-18	8.96	Call	Bond Future	597	1	1	1	0.00
10/11/2017	R186 On 01-February-18	9.00	Call	Bond Future	663	1	1	1	0.00
10/11/2017	R186 On 01-February-18	9.25	Call	Bond Future	1192	1	1	1	0.00
10/11/2017	R186 On 01-February-18	8.98	Call	Bond Future	629	1	1	1	0.00
10/11/2017	R186 On 01-February-18	8.75	Call	Bond Future	328	0	0	0	0.00
10/11/2017	R186 On 01-February-18	8.97	Call	Bond Future	613	1	1	1	0.00
10/11/2017	R186 On 01-February-18	8.96	Put	Bond Future	3481	3	3	3	0.00
10/11/2017	R186 On 01-February-18	9.00	Put	Bond Future	3290	3	3	3	6,200.00
10/11/2017	R186 On 01-February-18	8.75	Put	Bond Future	4566	4	5	4	775.00
10/11/2017	R186 On 01-February-18	9.25	Put	Bond Future	2240	2	2	2	775.00
10/11/2017	R186 On 01-February-18	8.98	Put	Bond Future	3385	3	3	3	0.00
10/11/2017	R186 On 01-February-18	8.97	Put	Bond Future	3432	3	3	3	0.00
10/11/2017	R186 On 01-February-18	8.50	Put	Bond Future	6022	6	6	6	0.00
10/11/2017	R186 On 01-February-18	7.75	Put	Bond Future	11010	11	11	11	0.00
10/11/2017	R186 On 03-May-18			Bond Future	9.50	110.1016	109.7452	110.1016	0.00
10/11/2017	R186 On 03-May-18	8.93	Call	Bond Future	1061	1	1	1	0.00
10/11/2017	R186 On 03-May-18	8.92	Call	Bond Future	1043	1	1	1	0.00
10/11/2017	R186 On 03-May-18	8.91	Call	Bond Future	1025	1	1	1	0.00
10/11/2017	R186 On 03-May-18	8.92	Put	Bond Future	4623	4	5	4	0.00
10/11/2017	R186 On 03-May-18	8.91	Put	Bond Future	4668	4	5	4	0.00
10/11/2017	R186 On 03-May-18	8.93	Put	Bond Future	4578	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	R197 On 01-February-18			Bond Future	296.93	296.9657	296.9312	296.9657	2,350.00
10/11/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R197 On 01-February-18	301.66	Put	Bond Future	4729	5	5	5	0.00
10/11/2017	R197 On 01-February-18	301.67	Put	Bond Future	4739	5	5	5	0.00
10/11/2017	R197 On 01-February-18	301.68	Put	Bond Future	4749	5	5	5	0.00
10/11/2017	R197 On 03-May-18			Bond Future	302.49	302.5232	302.4892	302.5232	0.00
10/11/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R197 On 03-May-18	304.45	Put	Bond Future	1961	2	2	2	0.00
10/11/2017	R197 On 03-May-18	304.46	Put	Bond Future	1971	2	2	2	0.00
10/11/2017	R197 On 03-May-18	304.44	Put	Bond Future	1951	2	2	2	0.00
10/11/2017	R202 On 01-February-18			Bond Future	236.46	236.4895	236.4636	236.4895	22,081.00
10/11/2017	R202 On 01-February-18	249.08	Call	Bond Future	29	0	0	0	0.00
10/11/2017	R202 On 01-February-18	249.07	Call	Bond Future	30	0	0	0	0.00
10/11/2017	R202 On 01-February-18	249.06	Call	Bond Future	30	0	0	0	0.00
10/11/2017	R202 On 01-February-18	249.07	Put	Bond Future	12636	13	13	13	0.00
10/11/2017	R202 On 01-February-18	249.06	Put	Bond Future	12626	13	13	13	0.00
10/11/2017	R202 On 01-February-18	249.08	Put	Bond Future	12646	13	13	13	0.00
10/11/2017	R202 On 03-May-18			Bond Future	240.89	240.9152	240.8896	240.9152	0.00
10/11/2017	R202 On 03-May-18	247.47	Call	Bond Future	1004	1	1	1	0.00
10/11/2017	R202 On 03-May-18	247.48	Call	Bond Future	1002	1	1	1	0.00
10/11/2017	R202 On 03-May-18	247.49	Call	Bond Future	1000	1	1	1	0.00
10/11/2017	R202 On 03-May-18	247.49	Put	Bond Future	7600	8	8	8	0.00
10/11/2017	R202 On 03-May-18	247.47	Put	Bond Future	7584	8	8	8	0.00
10/11/2017	R202 On 03-May-18	247.48	Put	Bond Future	7592	8	8	8	0.00
10/11/2017	R204 On 01-February-18			Bond Future	7.84	101.2165	101.1475	101.2165	41,951.00
10/11/2017	R204 On 01-February-18	7.25	Call	Bond Future	14	0	0	0	0.00
10/11/2017	R204 On 01-February-18	7.27	Call	Bond Future	15	0	0	0	0.00
10/11/2017	R204 On 01-February-18	7.26	Call	Bond Future	14	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	R204 On 01-February-18	7.26	Put	Bond Future	500	0	1	0	0.00
10/11/2017	R204 On 01-February-18	7.27	Put	Bond Future	493	0	0	0	0.00
10/11/2017	R204 On 01-February-18	7.25	Put	Bond Future	508	0	1	0	0.00
10/11/2017	R204 On 03-May-18			Bond Future	7.98	103.1005	103.0303	103.1005	0.00
10/11/2017	R204 On 03-May-18	7.09	Call	Bond Future	15	0	0	0	0.00
10/11/2017	R204 On 03-May-18	7.10	Call	Bond Future	16	0	0	0	0.00
10/11/2017	R204 On 03-May-18	7.08	Call	Bond Future	14	0	0	0	0.00
10/11/2017	R204 On 03-May-18	7.08	Put	Bond Future	554	0	1	0	0.00
10/11/2017	R204 On 03-May-18	7.09	Put	Bond Future	548	0	1	0	0.00
10/11/2017	R204 On 03-May-18	7.10	Put	Bond Future	543	0	1	0	0.00
10/11/2017	R207 On 01-February-18			Bond Future	8.14	98.9759	98.8582	98.9759	42,141.00
10/11/2017	R207 On 01-February-18	7.60	Call	Bond Future	45	0	0	0	0.00
10/11/2017	R207 On 01-February-18	7.62	Call	Bond Future	49	0	0	0	0.00
10/11/2017	R207 On 01-February-18	7.61	Call	Bond Future	47	0	0	0	0.00
10/11/2017	R207 On 01-February-18	7.60	Put	Bond Future	1000	1	1	1	0.00
10/11/2017	R207 On 01-February-18	7.62	Put	Bond Future	969	1	1	1	0.00
10/11/2017	R207 On 01-February-18	7.61	Put	Bond Future	984	1	1	1	0.00
10/11/2017	R207 On 03-May-18			Bond Future	8.25	100.8181	100.6983	100.8181	0.00
10/11/2017	R207 On 03-May-18	7.58	Call	Bond Future	93	0	0	0	0.00
10/11/2017	R207 On 03-May-18	7.57	Call	Bond Future	90	0	0	0	0.00
10/11/2017	R207 On 03-May-18	7.56	Call	Bond Future	87	0	0	0	0.00
10/11/2017	R207 On 03-May-18	7.57	Put	Bond Future	1141	1	1	1	0.00
10/11/2017	R207 On 03-May-18	7.56	Put	Bond Future	1154	1	1	1	0.00
10/11/2017	R207 On 03-May-18	7.58	Put	Bond Future	1128	1	1	1	0.00
10/11/2017	R208 On 01-February-18			Bond Future	8.39	98.1043	97.9339	98.1043	34,887.00
10/11/2017	R208 On 01-February-18	7.84	Call	Bond Future	94	0	0	0	0.00
10/11/2017	R208 On 01-February-18	7.85	Call	Bond Future	98	0	0	0	0.00
10/11/2017	R208 On 01-February-18	7.83	Call	Bond Future	90	0	0	0	0.00
10/11/2017	R208 On 01-February-18	7.83	Put	Bond Future	1574	1	2	1	0.00
10/11/2017	R208 On 01-February-18	7.84	Put	Bond Future	1551	1	2	1	0.00
10/11/2017	R208 On 01-February-18	7.85	Put	Bond Future	1528	1	2	1	0.00
10/11/2017	R208 On 03-May-18			Bond Future	8.47	96.5292	96.3556	96.5292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	R208 On 03-May-18	7.77	Call	Bond Future	159	0	0	0	0.00
10/11/2017	R208 On 03-May-18	7.79	Call	Bond Future	168	0	0	0	0.00
10/11/2017	R208 On 03-May-18	7.78	Call	Bond Future	164	0	0	0	0.00
10/11/2017	R208 On 03-May-18	7.79	Put	Bond Future	1852	2	2	2	0.00
10/11/2017	R208 On 03-May-18	7.78	Put	Bond Future	1873	2	2	2	0.00
10/11/2017	R208 On 03-May-18	7.77	Put	Bond Future	1893	2	2	2	0.00
10/11/2017	R209 On 01-February-18			Bond Future	10.16	70.3617	70.1120	70.3617	151,679.00
10/11/2017	R209 On 01-February-18	9.71	Call	Bond Future	733	1	1	1	0.00
10/11/2017	R209 On 01-February-18	9.59	Call	Bond Future	545	1	1	1	0.00
10/11/2017	R209 On 01-February-18	9.88	Call	Bond Future	1071	1	1	1	0.00
10/11/2017	R209 On 01-February-18	9.72	Call	Bond Future	751	1	1	1	0.00
10/11/2017	R209 On 01-February-18	9.73	Call	Bond Future	769	1	1	1	0.00
10/11/2017	R209 On 01-February-18	10.10	Call	Bond Future	1642	2	2	2	0.00
10/11/2017	R209 On 01-February-18	9.85	Call	Bond Future	1005	1	1	1	0.00
10/11/2017	R209 On 01-February-18	9.33	Call	Bond Future	260	0	0	0	220.00
10/11/2017	R209 On 01-February-18	9.32	Call	Bond Future	252	0	0	0	157.00
10/11/2017	R209 On 01-February-18	9.87	Call	Bond Future	1049	1	1	1	0.00
10/11/2017	R209 On 01-February-18	9.52	Call	Bond Future	452	1	0	1	739.00
10/11/2017	R209 On 01-February-18	9.89	Call	Bond Future	1094	1	1	1	0.00
10/11/2017	R209 On 01-February-18	10.00	Call	Bond Future	1362	1	1	1	0.00
10/11/2017	R209 On 01-February-18	10.22	Call	Bond Future	2018	2	2	2	0.00
10/11/2017	R209 On 01-February-18	9.72	Put	Bond Future	3517	3	4	3	0.00
10/11/2017	R209 On 01-February-18	10.10	Put	Bond Future	1988	2	2	2	3,000.00
10/11/2017	R209 On 01-February-18	9.85	Put	Bond Future	2929	3	3	3	7,500.00
10/11/2017	R209 On 01-February-18	9.33	Put	Bond Future	5647	5	6	5	0.00
10/11/2017	R209 On 01-February-18	9.89	Put	Bond Future	2762	3	3	3	157.00
10/11/2017	R209 On 01-February-18	9.87	Put	Bond Future	2845	3	3	3	739.00
10/11/2017	R209 On 01-February-18	9.52	Put	Bond Future	4545	4	5	4	0.00
10/11/2017	R209 On 01-February-18	10.00	Put	Bond Future	2333	2	2	2	7,500.00
10/11/2017	R209 On 01-February-18	9.32	Put	Bond Future	5708	5	6	5	0.00
10/11/2017	R209 On 01-February-18	10.22	Put	Bond Future	1625	2	2	2	739.00
10/11/2017	R209 On 01-February-18	9.71	Put	Bond Future	3565	3	4	3	0.00
10/11/2017	R209 On 01-February-18	9.88	Put	Bond Future	2803	3	3	3	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	R209 On 01-February-18	9.59	Put	Bond Future	4169	4	4	4	377.00
10/11/2017	R209 On 01-February-18	9.73	Put	Bond Future	3470	3	3	3	0.00
10/11/2017	R209 On 03-May-18			Bond Future	10.23	68.5221	68.2678	68.5221	0.00
10/11/2017	R209 On 03-May-18	9.85	Call	Bond Future	1666	2	2	2	0.00
10/11/2017	R209 On 03-May-18	10.00	Call	Bond Future	2036	2	2	2	0.00
10/11/2017	R209 On 03-May-18	9.84	Call	Bond Future	1643	2	2	2	0.00
10/11/2017	R209 On 03-May-18	9.86	Call	Bond Future	1689	2	2	2	0.00
10/11/2017	R209 On 03-May-18	10.00	Put	Bond Future	3445	3	3	3	5,000.00
10/11/2017	R209 On 03-May-18	9.84	Put	Bond Future	4067	4	4	4	0.00
10/11/2017	R209 On 03-May-18	9.86	Put	Bond Future	3986	4	4	4	0.00
10/11/2017	R209 On 03-May-18	9.85	Put	Bond Future	4026	4	4	4	0.00
10/11/2017	R209 On 01-November-18			Bond Future	10.37	67.9963	67.7310	67.9963	0.00
10/11/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	66843	67	67	67	0.00
10/11/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	66843	67	67	67	0.00
10/11/2017	R209 On 01-November-18	10.57	Call	Bond Future	4427	5	4	5	0.00
10/11/2017	R209 On 01-November-18	9.94	Call	Bond Future	2626	3	3	3	0.00
10/11/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	66843	67	67	67	0.00
10/11/2017	R209 On 01-November-18	9.34	Call	Bond Future	1392	1	1	1	435.00
10/11/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
10/11/2017	R209 On 01-November-18	9.94	Put	Bond Future	5260	5	5	5	435.00
10/11/2017	R209 On 01-November-18	10.57	Put	Bond Future	3258	3	3	3	435.00
10/11/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/11/2017	R209 On 01-November-18	9.34	Put	Bond Future	7960	8	8	8	0.00
10/11/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/11/2017	R210 On 01-February-18			Bond Future	186.40	186.4243	186.4037	186.4243	2,159.00
10/11/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R210 On 01-February-18	192.38	Put	Bond Future	5976	6	6	6	0.00
10/11/2017	R210 On 01-February-18	192.37	Put	Bond Future	5966	6	6	6	0.00
10/11/2017	R210 On 01-February-18	192.36	Put	Bond Future	5956	6	6	6	0.00
10/11/2017	R210 On 03-May-18			Bond Future	187.47	187.4881	187.4676	187.4881	0.00
10/11/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R210 On 03-May-18	191.45	Put	Bond Future	3982	4	4	4	0.00
10/11/2017	R210 On 03-May-18	191.44	Put	Bond Future	3972	4	4	4	0.00
10/11/2017	R210 On 03-May-18	191.46	Put	Bond Future	3992	4	4	4	0.00
10/11/2017	R212 On 01-February-18			Bond Future	150.65	150.6708	150.6533	150.6708	4,869.00
10/11/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R212 On 01-February-18	154.69	Put	Bond Future	4037	4	4	4	0.00
10/11/2017	R212 On 01-February-18	154.70	Put	Bond Future	4047	4	4	4	0.00
10/11/2017	R212 On 01-February-18	154.71	Put	Bond Future	4057	4	4	4	0.00
10/11/2017	R212 On 03-May-18			Bond Future	153.47	153.4905	153.4732	153.4905	0.00
10/11/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
10/11/2017	R212 On 03-May-18	154.29	Put	Bond Future	817	1	1	1	0.00
10/11/2017	R212 On 03-May-18	154.30	Put	Bond Future	827	1	1	1	0.00
10/11/2017	R212 On 03-May-18	154.28	Put	Bond Future	807	1	1	1	0.00
10/11/2017	R213 On 01-February-18			Bond Future	9.98	81.8302	81.5824	81.8302	58,189.00
10/11/2017	R213 On 01-February-18	9.43	Call	Bond Future	541	1	1	1	0.00
10/11/2017	R213 On 01-February-18	9.42	Call	Bond Future	527	1	1	1	0.00
10/11/2017	R213 On 01-February-18	9.41	Call	Bond Future	514	1	1	1	0.00
10/11/2017	R213 On 01-February-18	9.42	Put	Bond Future	4041	4	4	4	0.00
10/11/2017	R213 On 01-February-18	9.41	Put	Bond Future	4093	4	4	4	0.00
10/11/2017	R213 On 01-February-18	9.43	Put	Bond Future	3991	4	4	4	0.00
10/11/2017	R213 On 03-May-18			Bond Future	10.06	79.8039	79.5515	79.8039	0.00
10/11/2017	R213 On 03-May-18	9.56	Call	Bond Future	1325	1	1	1	0.00
10/11/2017	R213 On 03-May-18	9.57	Call	Bond Future	1345	1	1	1	0.00
10/11/2017	R213 On 03-May-18	9.58	Call	Bond Future	1366	1	1	1	0.00
10/11/2017	R213 On 03-May-18	9.58	Put	Bond Future	4296	4	4	4	0.00
10/11/2017	R213 On 03-May-18	9.56	Put	Bond Future	4382	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
10/11/2017	R213 On 03-May-18	9.57	Put	Bond Future	4339	4	4	4	0.00
10/11/2017	R214 On 01-February-18			Bond Future	10.29	69.8919	69.6678	69.8919	50,369.00
10/11/2017	R214 On 01-February-18	9.82	Call	Bond Future	728	1	1	1	0.00
10/11/2017	R214 On 01-February-18	9.84	Call	Bond Future	764	1	1	1	0.00
10/11/2017	R214 On 01-February-18	9.83	Call	Bond Future	746	1	1	1	0.00
10/11/2017	R214 On 01-February-18	9.83	Put	Bond Future	3754	4	4	4	0.00
10/11/2017	R214 On 01-February-18	9.84	Put	Bond Future	3704	4	4	4	0.00
10/11/2017	R214 On 01-February-18	9.82	Put	Bond Future	3805	4	4	4	0.00
10/11/2017	R214 On 03-May-18			Bond Future	10.36	67.8969	67.6686	67.8969	0.00
10/11/2017	R214 On 03-May-18	9.98	Call	Bond Future	1737	2	2	2	0.00
10/11/2017	R214 On 03-May-18	9.99	Call	Bond Future	1761	2	2	2	0.00
10/11/2017	R214 On 03-May-18	9.97	Call	Bond Future	1713	2	2	2	0.00
10/11/2017	R214 On 03-May-18	9.97	Put	Bond Future	4222	4	4	4	0.00
10/11/2017	R214 On 03-May-18	9.98	Put	Bond Future	4179	4	4	4	0.00
10/11/2017	R214 On 03-May-18	9.99	Put	Bond Future	4137	4	4	4	0.00
10/11/2017	R248 On 01-February-18			Bond Future	10.35	89.3956	89.1127	89.3956	103,556.00
10/11/2017	R248 On 01-February-18	9.89	Call	Bond Future	999	1	1	1	0.00
10/11/2017	R248 On 01-February-18	9.91	Call	Bond Future	1045	1	1	1	0.00
10/11/2017	R248 On 01-February-18	9.90	Call	Bond Future	1022	1	1	1	0.00
10/11/2017	R248 On 01-February-18	9.89	Put	Bond Future	4824	5	5	5	0.00
10/11/2017	R248 On 01-February-18	9.91	Put	Bond Future	4698	5	5	5	0.00
10/11/2017	R248 On 01-February-18	9.90	Put	Bond Future	4761	5	5	5	0.00
10/11/2017	R248 On 03-May-18			Bond Future	10.42	86.6226	86.3345	86.6226	0.00
10/11/2017	R248 On 03-May-18	10.07	Call	Bond Future	2357	2	2	2	0.00
10/11/2017	R248 On 03-May-18	10.06	Call	Bond Future	2326	2	2	2	0.00
10/11/2017	R248 On 03-May-18	10.05	Call	Bond Future	2295	2	2	2	0.00
10/11/2017	R248 On 03-May-18	10.06	Put	Bond Future	5283	5	5	5	0.00
10/11/2017	R248 On 03-May-18	10.05	Put	Bond Future	5336	5	5	5	0.00
10/11/2017	R248 On 03-May-18	10.07	Put	Bond Future	5230	5	5	5	0.00