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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/12/2017 TO: 11/12/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	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
11/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	2025 On 01-February-18			Bond Future	128.45	128.4066	128.4510	128.4066	1,070.00
11/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5449	5	5	5	0.00
11/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5429	5	5	5	0.00
11/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5439	5	5	5	0.00
11/12/2017	2025 On 03-May-18			Bond Future	130.86	130.8119	130.8588	130.8119	0.00
11/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2351	2	2	2	0.00
11/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2341	2	2	2	0.00
11/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2361	2	2	2	0.00
11/12/2017	2025 On 02-August-18			Bond Future	133.31	133.2699	133.3149	133.2699	0.00
11/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3345	3	3	3	0.00
11/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3355	3	3	3	0.00
11/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3335	3	3	3	0.00
11/12/2017	2029 On 01-February-18			Bond Future	99.51	99.5112	99.5128	99.5112	1,370.00
11/12/2017	2029 On 03-May-18			Bond Future	100.36	100.3571	100.3601	100.3571	0.00
11/12/2017	2029 On 02-August-18			Bond Future	102.28	102.2770	102.2778	102.2770	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
11/12/2017	2030 On 01-February-18			Bond Future	9.72	87.9164	88.1164	87.9164	70,699.00
11/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2272	2	2	2	0.00
11/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2206	2	2	2	0.00
11/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2140	2	2	2	0.00
11/12/2017	2030 On 03-May-18			Bond Future	9.80	89.5571	89.7615	89.5571	0.00
11/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	1884	2	2	2	0.00
11/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	1819	2	2	2	0.00
11/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	1949	2	2	2	0.00
11/12/2017	2030 On 02-August-18			Bond Future	9.87	87.2468	87.4537	87.2468	0.00
11/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2538	3	3	3	0.00
11/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2667	3	3	3	0.00
11/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2602	3	3	3	0.00
11/12/2017	2032 On 01-February-18			Bond Future	9.90	90.2681	90.5170	90.2681	46,184.00
11/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	935	1	1	1	0.00
11/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	453	0	0	0	7,800.00
11/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	912	1	1	1	0.00
11/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	333	0	0	0	7,500.00
11/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	890	1	1	1	0.00
11/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	690	1	1	1	750.00
11/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	603	1	1	1	6,800.00
11/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5287	6	5	6	0.00
11/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3253	3	3	3	0.00
11/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	3818	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
11/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4092	4	4	4	0.00
11/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3302	4	3	4	0.00
11/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3204	3	3	3	0.00
11/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4671	5	5	5	0.00
11/12/2017	2032 On 03-May-18			Bond Future	9.97	87.7956	88.0498	87.7956	0.00
11/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2455	2	2	2	0.00
11/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2484	2	2	2	0.00
11/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2514	2	3	2	0.00
11/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4225	4	4	4	0.00
11/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4306	4	4	4	0.00
11/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4265	4	4	4	0.00
11/12/2017	2032 On 02-August-18			Bond Future	10.04	89.4577	89.7153	89.4577	0.00
11/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2927	3	3	3	0.00
11/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2899	3	3	3	0.00
11/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2870	3	3	3	0.00
11/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5433	6	5	6	0.00
11/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5474	6	5	6	0.00
11/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5393	6	5	6	0.00
11/12/2017	2033 On 01-February-18			Bond Future	102.44	102.7074	102.4448	102.7074	5,283.00
11/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7205	7	7	7	0.00
11/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7215	7	7	7	0.00
11/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7195	7	7	7	0.00
11/12/2017	2033 On 03-May-18			Bond Future	103.28	103.5427	103.2765	103.5427	0.00
11/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4414	4	4	4	0.00
11/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4424	4	4	4	0.00
11/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4434	4	4	4	0.00
11/12/2017	2033 On 02-August-18			Bond Future	105.25	105.5235	105.2500	105.5235	0.00

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11/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4680	4	5	4	0.00
11/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4690	4	5	4	0.00
11/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4670	4	5	4	0.00
11/12/2017	2037 On 01-February-18			Bond Future	10.10	86.4014	86.7107	86.4014	53,670.00
11/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1343	1	1	1	2,000.00
11/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1177	1	1	1	0.00
11/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1203	1	1	1	0.00
11/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1150	1	1	1	0.00
11/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2998	3	3	3	0.00
11/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	5034	5	5	5	0.00
11/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	604	1	1	1	2,000.00
11/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1400	2	1	2	2,000.00
11/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3289	4	3	4	0.00
11/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3391	4	3	4	0.00
11/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3042	3	3	3	0.00
11/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3340	4	3	4	0.00
11/12/2017	2037 On 03-May-18			Bond Future	10.18	88.0138	88.3297	88.0138	0.00
11/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2980	3	3	3	0.00
11/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	3047	3	3	3	0.00
11/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	3013	3	3	3	0.00
11/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4498	5	4	5	0.00
11/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4541	5	5	5	0.00
11/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4456	5	4	5	0.00
11/12/2017	2037 On 02-August-18			Bond Future	10.25	85.4239	85.7444	85.4239	0.00
11/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3504	3	4	3	0.00
11/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3537	3	4	3	0.00
11/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3570	3	4	3	0.00
11/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5681	6	6	6	0.00
11/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5767	6	6	6	0.00
11/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5724	6	6	6	0.00

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11/12/2017	2038 On 01-February-18			Bond Future	123.25	123.2498	123.2521	123.2498	19,043.00
11/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	13678	14	14	14	0.00
11/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	13698	14	14	14	0.00
11/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	13688	14	14	14	0.00
11/12/2017	2038 On 03-May-18			Bond Future	125.56	125.5585	125.5624	125.5585	0.00
11/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	6708	7	7	7	0.00
11/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	6728	7	7	7	0.00
11/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	6718	7	7	7	0.00
11/12/2017	2038 On 02-August-18			Bond Future	127.91	127.9105	127.9117	127.9105	0.00
11/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	6618	7	7	7	0.00
11/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	6628	7	7	7	0.00
11/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	6638	7	7	7	0.00
11/12/2017	2040 On 01-February-18			Bond Future	10.19	89.3817	89.7511	89.3817	25,970.00
11/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1151	1	1	1	0.00
11/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1205	1	1	1	0.00
11/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1178	1	1	1	0.00
11/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	3734	4	4	4	0.00
11/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3678	4	4	4	0.00
11/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	3791	4	4	4	0.00
11/12/2017	2040 On 03-May-18			Bond Future	10.27	91.0497	91.4268	91.0497	0.00
11/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3223	3	3	3	0.00
11/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3258	3	3	3	0.00
11/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2979	3	3	3	1,500.00

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11/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	693	1	1	1	1,500.00
11/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3187	3	3	3	0.00
11/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	4856	5	5	5	0.00
11/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11653	12	12	12	0.00
11/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5136	5	5	5	0.00
11/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4811	5	5	5	0.00
11/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4765	5	5	5	0.00
11/12/2017	2040 On 02-August-18			Bond Future	10.35	88.2671	88.6497	88.2671	0.00
11/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3844	4	4	4	0.00
11/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3810	4	4	4	0.00
11/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3775	4	4	4	0.00
11/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6232	6	6	6	0.00
11/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6278	7	6	7	0.00
11/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6185	6	6	6	0.00
11/12/2017	2044 On 01-February-18			Bond Future	10.24	86.3239	86.6537	86.3239	22,082.00
11/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1092	1	1	1	0.00
11/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1118	1	1	1	0.00
11/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1145	1	1	1	0.00
11/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	3876	4	4	4	0.00
11/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	3992	4	4	4	0.00
11/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	3934	4	4	4	0.00
11/12/2017	2044 On 03-May-18			Bond Future	10.32	87.9349	88.2715	87.9349	0.00
11/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3240	3	3	3	0.00
11/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3204	3	3	3	0.00
11/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3169	3	3	3	0.00
11/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	4943	5	5	5	0.00
11/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	4989	5	5	5	0.00
11/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	4897	5	5	5	0.00
11/12/2017	2044 On 02-August-18			Bond Future	10.39	85.2184	85.5600	85.2184	0.00
11/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3740	4	4	4	0.00
11/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3808	4	4	4	0.00
11/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3774	4	4	4	0.00
11/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6422	7	6	7	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
11/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6375	7	6	7	0.00
11/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6470	7	6	7	0.00
11/12/2017	2046 On 01-February-18			Bond Future	115.87	115.5275	115.8699	115.5275	21,177.00
11/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	17030	17	17	17	0.00
11/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	17040	17	17	17	0.00
11/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	17050	17	17	17	0.00
11/12/2017	2046 On 03-May-18			Bond Future	116.44	116.0918	116.4422	116.0918	0.00
11/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11498	12	11	12	0.00
11/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11508	12	12	12	0.00
11/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11488	12	11	12	0.00
11/12/2017	2046 On 02-August-18			Bond Future	118.67	118.3126	118.6673	118.3126	0.00
11/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10123	10	10	10	0.00
11/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10103	10	10	10	0.00
11/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10113	10	10	10	0.00
11/12/2017	2050 On 01-February-18			Bond Future	122.18	121.7769	122.1786	121.7769	24,130.00
11/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	18061	18	18	18	0.00
11/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18051	18	18	18	0.00
11/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	18071	18	18	18	0.00
11/12/2017	2050 On 03-May-18			Bond Future	124.47	124.0580	124.4688	124.0580	0.00
11/12/2017	2050 On 03-May-18	135.61	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
11/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	11161	12	11	12	0.00
11/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	11141	12	11	12	0.00
11/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	11151	12	11	12	0.00
11/12/2017	2050 On 02-August-18			Bond Future	125.11	124.6982	125.1141	124.6982	0.00
11/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
11/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	12426	13	12	13	0.00
11/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	12406	13	12	13	0.00
11/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	12416	13	12	13	0.00
11/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	AL37 On 01-February-18			Index Future	554.51	553.8270	554.5090	553.8270	0.00
11/12/2017	AL37 On 03-May-18			Index Future	564.86	564.1630	564.8620	564.1630	0.00
11/12/2017	AL37 On 02-August-18			Index Future	575.55	574.8450	575.5490	574.8450	0.00
11/12/2017	AL7T On 01-February-18			Index Future	632.76	631.4290	632.7630	631.4290	0.00
11/12/2017	AL7T On 03-May-18			Index Future	644.58	643.2140	644.5770	643.2140	0.00
11/12/2017	AL7T On 02-August-18			Index Future	656.77	655.3930	656.7730	655.3930	0.00
11/12/2017	ALBI On 01-February-18			Index Future	570.73	569.1760	570.7340	569.1760	760.00
11/12/2017	ALBI On 03-May-18			Index Future	581.39	579.7980	581.3900	579.7980	0.00
11/12/2017	ALBI On 02-August-18			Index Future	592.39	590.7760	592.3890	590.7760	0.00
11/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C023 On 28-February-23			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
11/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C212 On 31-January-22			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
11/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	EL28 On 01-February-18			Bond Future	127.00	127.1674	127.0015	127.1674	0.00
11/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5299	5	5	5	0.00
11/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5309	5	5	5	0.00
11/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5289	5	5	5	0.00
11/12/2017	EL28 On 03-May-18			Bond Future	127.62	127.7900	127.6226	127.7900	0.00
11/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 03-May-18	133.18	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
11/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5557	5	6	5	0.00
11/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5567	5	6	5	0.00
11/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5577	5	6	5	0.00
11/12/2017	EL28 On 02-August-18			Bond Future	130.06	130.2347	130.0613	130.2347	0.00
11/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
11/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4879	5	5	5	0.00
11/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4889	5	5	5	0.00
11/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4869	5	5	5	0.00
11/12/2017	ES33 On 01-February-18			Bond Future	11.22	75.6347	75.8766	75.6347	9,466.00
11/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1199	1	1	1	0.00
11/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1317	2	1	2	0.00
11/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1258	1	1	1	0.00
11/12/2017	ES33 On 03-May-18			Bond Future	11.33	73.2548	73.5017	73.2548	0.00
11/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	684	1	1	1	0.00
11/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	741	1	1	1	0.00
11/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	626	1	1	1	0.00
11/12/2017	ES33 On 02-August-18			Bond Future	11.44	74.6416	74.8921	74.6416	0.00
11/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
11/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1609	2	2	2	0.00
11/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1724	2	2	2	0.00
11/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1667	2	2	2	0.00
11/12/2017	ES42 On 01-February-18			Bond Future	11.46	78.0200	78.2894	78.0200	7,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2017	ES42 On 03-May-18			Bond Future	11.58	75.2147	75.4897	75.2147	0.00
11/12/2017	ES42 On 02-August-18			Bond Future	11.69	76.6386	76.9176	76.6386	0.00
11/12/2017	GOVI On 01-February-18			GOVI	568.91	567.3830	568.9100	567.3830	782.00
11/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	121100	14	12	14	0.00
11/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	121200	14	12	14	0.00
11/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	121300	14	12	14	0.00
11/12/2017	GOVI On 03-May-18			GOVI	579.53	577.9720	579.5320	577.9720	0.00
11/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	107480	12	11	12	0.00
11/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	107580	12	11	12	0.00
11/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	107380	12	11	12	0.00
11/12/2017	GOVI On 02-August-18			GOVI	590.50	588.9160	590.4960	588.9160	0.00
11/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
11/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	152040	17	15	17	0.00
11/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	152140	17	15	17	0.00
11/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	152240	17	15	17	0.00
11/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2017	IGOV On 01-February-18			Index Future	245.49	245.3860	245.4940	245.3860	877.00
11/12/2017	IGOV On 03-May-18			Index Future	250.10	249.9820	250.0960	249.9820	269.00
11/12/2017	IGOV On 02-August-18			Index Future	254.88	254.7650	254.8750	254.7650	0.00
11/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
11/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7272	99.7251	99.7272	0.00
11/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9550	99.9509	99.9550	0.00
11/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.22	100.2260	100.2183	100.2260	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
11/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
11/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0108	99.0098	99.0108	0.00
11/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6407	98.6353	98.6407	0.00
11/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.69	98.6952	98.6876	98.6952	0.00
11/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.2100	99.2000	99.2100	0.00
11/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.74	99.7450	99.7350	99.7450	0.00
11/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.29	100.3004	100.2923	100.3004	0.00
11/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.86	100.8682	100.8626	100.8682	0.00
11/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.84	97.8549	97.8437	97.8549	0.00
11/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.21	97.2231	97.2084	97.2231	0.00
11/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.54	96.5623	96.5426	96.5623	0.00
11/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.85	96.8758	96.8538	96.8758	0.00
11/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.15	99.1694	99.1455	99.1694	51.00
11/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.38	99.4087	99.3828	99.4087	0.00
11/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.67	100.6992	100.6742	100.6992	0.00
11/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.95	102.9716	102.9466	102.9716	0.00
11/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.57	98.6317	98.5715	98.6317	0.00
11/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.70	95.7543	95.6960	95.7543	0.00
11/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.53	94.5805	94.5271	94.5805	0.00
11/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.70	96.7410	96.6960	96.7410	0.00
11/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.44	100.4772	100.4359	100.4772	0.00
11/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.08	99.1258	99.0818	99.1258	0.00
11/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.14	101.1869	101.1407	101.1869	0.00
11/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.80	104.8514	104.8022	104.8514	0.00
11/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
11/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
11/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
11/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
11/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
11/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	2,500.00
11/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
11/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
11/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
11/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
11/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	92.3300	92.3300	0.00
11/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
11/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
11/12/2017	R023 On 01-February-18			Bond Future	8.65	99.6279	99.7524	99.6279	60,552.00
11/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	390	0	0	0	0.00
11/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	402	0	0	0	0.00
11/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	379	0	0	0	0.00
11/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1746	2	2	2	0.00
11/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1717	2	2	2	0.00
11/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1689	2	2	2	0.00
11/12/2017	R023 On 03-May-18			Bond Future	8.72	97.5574	97.6850	97.5574	0.00
11/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	828	1	1	1	0.00
11/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2628	3	3	3	0.00
11/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	855	1	1	1	0.00
11/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	842	1	1	1	0.00
11/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2498	3	2	3	0.00
11/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	875	1	1	1	2,500.00
11/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2522	3	3	3	0.00
11/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2548	3	3	3	0.00
11/12/2017	R035 On 01-February-18			Bond Future	10.02	94.3312	94.6430	94.3312	55,143.00
11/12/2017	R035 On 01-February-18	9.73	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
11/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2116	2	2	2	0.00
11/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2194	3	2	3	0.00
11/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2038	2	2	2	0.00
11/12/2017	R035 On 03-May-18			Bond Future	10.09	91.5914	91.9097	91.5914	0.00
11/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1491	2	1	2	0.00
11/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1415	2	1	2	0.00
11/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1339	2	1	2	0.00
11/12/2017	R186 On 01-February-18			Bond Future	9.26	108.5043	108.7323	108.5043	90,939.00
11/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	188	0	0	0	1,460.00
11/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	6	0	0	0	1,460.00
11/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	795	1	1	1	0.00
11/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	880	1	1	1	0.00
11/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1550	1	2	1	0.00
11/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	440	0	0	0	0.00
11/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	3089	3	3	3	0.00
11/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	837	1	1	1	0.00
11/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	816	1	1	1	0.00
11/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2686	3	3	3	0.00
11/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2515	3	3	3	6,200.00
11/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3686	4	4	4	775.00
11/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1605	2	2	2	775.00
11/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2600	3	3	3	0.00
11/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	680	1	1	1	1,950.00
11/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2643	3	3	3	0.00
11/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5076	5	5	5	0.00
11/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10019	10	10	10	0.00
11/12/2017	R186 On 03-May-18			Bond Future	9.33	110.5294	110.7623	110.5294	0.00
11/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2675	3	3	3	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5862	6	6	6	0.00
11/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1676	2	2	2	0.00
11/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1652	2	2	2	0.00
11/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4250	4	4	4	0.00
11/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1630	2	2	2	0.00
11/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4215	4	4	4	0.00
11/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1752	2	2	2	3,200.00
11/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4255	4	4	4	0.00
11/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1093	1	1	1	1,120.00
11/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4175	4	4	4	0.00
11/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	2882	3	3	3	0.00
11/12/2017	R197 On 01-February-18			Bond Future	294.54	294.5379	294.5422	294.5379	2,350.00
11/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7118	7	7	7	0.00
11/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7128	7	7	7	0.00
11/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7138	7	7	7	0.00
11/12/2017	R197 On 03-May-18			Bond Future	300.06	300.0552	300.0633	300.0552	0.00
11/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4387	4	4	4	0.00
11/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4397	4	4	4	0.00
11/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4377	4	4	4	0.00
11/12/2017	R202 On 01-February-18			Bond Future	232.69	232.6887	232.6932	232.6887	21,522.00
11/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16377	16	16	16	0.00
11/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16367	16	16	16	0.00
11/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16387	16	16	16	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
11/12/2017	R202 On 03-May-18			Bond Future	237.05	237.0471	237.0548	237.0471	0.00
11/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	273	0	0	0	0.00
11/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	273	0	0	0	0.00
11/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	272	0	0	0	0.00
11/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10707	11	11	11	0.00
11/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10689	11	11	11	0.00
11/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10698	11	11	11	0.00
11/12/2017	R204 On 01-February-18			Bond Future	7.61	101.3277	101.3415	101.3277	38,165.00
11/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	42	0	0	0	0.00
11/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	46	0	0	0	0.00
11/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	44	0	0	0	0.00
11/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	335	0	0	0	0.00
11/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	329	0	0	0	0.00
11/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	342	0	0	0	0.00
11/12/2017	R204 On 03-May-18			Bond Future	7.64	103.2188	103.2336	103.2188	0.00
11/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	69	0	0	0	0.00
11/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	71	0	0	0	0.00
11/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	67	0	0	0	0.00
11/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	403	0	0	0	0.00
11/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	399	0	0	0	0.00
11/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	395	0	0	0	0.00
11/12/2017	R207 On 01-February-18			Bond Future	8.11	98.8444	98.9108	98.8444	45,479.00
11/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	57	0	0	0	0.00
11/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	62	0	0	0	0.00
11/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	59	0	0	0	0.00
11/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	959	1	1	1	0.00
11/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	929	1	1	1	0.00
11/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	944	1	1	1	0.00
11/12/2017	R207 On 03-May-18			Bond Future	8.21	100.6891	100.7575	100.6891	0.00
11/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	178	0	0	0	0.00
11/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	174	0	0	0	0.00
11/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	171	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
11/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1166	1	1	1	0.00
11/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1178	1	1	1	0.00
11/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1154	1	1	1	0.00
11/12/2017	R208 On 01-February-18			Bond Future	8.36	97.9015	98.0001	97.9015	34,879.00
11/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	111	0	0	0	0.00
11/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	115	0	0	0	0.00
11/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	106	0	0	0	0.00
11/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1524	2	2	2	0.00
11/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1502	2	2	2	0.00
11/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1479	2	1	2	0.00
11/12/2017	R208 On 03-May-18			Bond Future	8.44	96.3273	96.4285	96.3273	0.00
11/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	303	0	0	0	0.00
11/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	316	0	0	0	0.00
11/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	309	0	0	0	0.00
11/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1927	2	2	2	0.00
11/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	1946	2	2	2	0.00
11/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	1964	2	2	2	0.00
11/12/2017	R209 On 01-February-18			Bond Future	9.94	71.1717	71.4329	71.1717	153,144.00
11/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1064	1	1	1	0.00
11/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1520	1	2	1	0.00
11/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	801	1	1	1	0.00
11/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1088	1	1	1	0.00
11/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1112	1	1	1	0.00
11/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2255	2	2	2	0.00
11/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1432	1	1	1	0.00
11/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	391	0	0	0	220.00
11/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1162	1	1	1	5,000.00
11/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1901	2	2	2	0.00
11/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1550	1	2	1	0.00
11/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	379	0	0	0	157.00
11/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1490	1	1	1	0.00
11/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	670	1	1	1	739.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2719	3	3	3	0.00
11/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2412	3	2	3	0.00
11/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2533	3	3	3	0.00
11/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1280	1	1	1	3,000.00
11/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2035	2	2	2	7,500.00
11/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4457	5	4	5	0.00
11/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	1965	2	2	2	739.00
11/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3441	4	3	4	0.00
11/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	1897	2	2	2	157.00
11/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4514	5	5	5	0.00
11/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1550	2	2	2	7,488.00
11/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1005	1	1	1	739.00
11/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2575	3	3	3	0.00
11/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3104	3	3	3	377.00
11/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	1931	2	2	2	220.00
11/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2492	3	2	3	0.00
11/12/2017	R209 On 03-May-18			Bond Future	10.01	69.3506	69.6172	69.3506	0.00
11/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2582	2	3	2	0.00
11/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3771	4	4	4	0.00
11/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5719	6	6	6	0.00
11/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2302	2	2	2	435.00
11/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	3035	3	3	3	0.00
11/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2554	2	3	2	0.00
11/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2611	3	3	3	0.00
11/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3095	3	3	3	5,000.00
11/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3629	4	4	4	0.00
11/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3558	4	4	4	0.00
11/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3593	4	4	4	0.00
11/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2470	3	2	3	435.00
11/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1417	2	1	2	435.00
11/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	3958	4	4	4	0.00
11/12/2017	R209 On 02-August-18			Bond Future	10.07	70.6635	70.9341	70.6635	0.00
11/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6559	6	7	6	0.00
11/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4275	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
11/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2637	3	3	3	435.00
11/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4857	5	5	5	0.00
11/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4928	5	5	5	0.00
11/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4892	5	5	5	0.00
11/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5270	5	5	5	0.00
11/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	2992	3	3	3	0.00
11/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	2944	3	3	3	0.00
11/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	2968	3	3	3	0.00
11/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3432	4	3	4	435.00
11/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2039	2	2	2	435.00
11/12/2017	R209 On 01-November-18			Bond Future	10.13	68.8786	69.1551	68.8786	0.00
11/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	68267	68	68	68	0.00
11/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	68267	68	68	68	0.00
11/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5940	6	6	6	0.00
11/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3892	4	4	4	0.00
11/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	68267	68	68	68	0.00
11/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2340	2	2	2	435.00
11/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5102	5	5	5	435.00
11/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3346	3	3	3	435.00
11/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7484	8	7	8	0.00
11/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/12/2017	R210 On 01-February-18			Bond Future	184.36	184.6007	184.3570	184.6007	2,159.00
11/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	8023	8	8	8	0.00
11/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	8013	8	8	8	0.00
11/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	8003	8	8	8	0.00
11/12/2017	R210 On 03-May-18			Bond Future	185.39	185.6336	185.3876	185.6336	0.00
11/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R210 On 03-May-18	191.45	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
11/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6062	6	6	6	0.00
11/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6052	6	6	6	0.00
11/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6072	6	6	6	0.00
11/12/2017	R212 On 01-February-18			Bond Future	149.60	149.5968	149.5990	149.5968	4,967.00
11/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5091	5	5	5	0.00
11/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5101	5	5	5	0.00
11/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5111	5	5	5	0.00
11/12/2017	R212 On 03-May-18			Bond Future	152.40	152.3991	152.4032	152.3991	0.00
11/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
11/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1887	2	2	2	0.00
11/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1897	2	2	2	0.00
11/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1877	2	2	2	0.00
11/12/2017	R213 On 01-February-18			Bond Future	9.78	82.5533	82.7797	82.5533	58,787.00
11/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	767	1	1	1	0.00
11/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	747	1	1	1	0.00
11/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	729	1	1	1	0.00
11/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3064	3	3	3	0.00
11/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3110	3	3	3	0.00
11/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3019	3	3	3	0.00
11/12/2017	R213 On 03-May-18			Bond Future	9.85	80.5445	80.7756	80.5445	0.00
11/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2124	2	2	2	0.00
11/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2150	2	2	2	0.00
11/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2176	2	2	2	0.00
11/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	3883	4	4	4	0.00
11/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	3957	4	4	4	0.00
11/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	3920	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
11/12/2017	R214 On 01-February-18			Bond Future	10.13	70.4346	70.7026	70.4346	50,212.00
11/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	968	1	1	1	0.00
11/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	1013	1	1	1	0.00
11/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	990	1	1	1	0.00
11/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	2964	3	3	3	0.00
11/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	2919	3	3	3	0.00
11/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	3009	3	3	3	0.00
11/12/2017	R214 On 03-May-18			Bond Future	10.19	68.4531	68.7266	68.4531	0.00
11/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2587	2	3	2	0.00
11/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2616	3	3	3	0.00
11/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2559	2	3	2	0.00
11/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	4010	4	4	4	0.00
11/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	3972	4	4	4	0.00
11/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	3935	4	4	4	0.00
11/12/2017	R248 On 01-February-18			Bond Future	10.19	90.0878	90.3852	90.0878	102,506.00
11/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1246	1	1	1	0.00
11/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1304	1	1	1	0.00
11/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1274	1	1	1	0.00
11/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	3799	4	4	4	0.00
11/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3684	4	4	4	0.00
11/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3741	4	4	4	0.00
11/12/2017	R248 On 03-May-18			Bond Future	10.26	87.3322	87.6357	87.3322	0.00
11/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3363	3	3	3	0.00
11/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3327	3	3	3	0.00
11/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3290	3	3	3	0.00
11/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	4983	5	5	5	0.00
11/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	5030	5	5	5	0.00
11/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	4935	5	5	5	0.00