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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	2025 On 02-February-17			Bond Future	126.63	126.6249	126.6284	126.6249	3,231.00
11/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3362	3	3362	3	0.00
11/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3372	3	3372	3	0.00
11/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3382	3	3382	3	0.00
11/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0673	129.0691	129.0673	0.00
11/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3501	4	3501	4	0.00
11/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3511	4	3511	4	0.00
11/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3491	3	3491	3	0.00
11/01/2017	2025 On 03-August-17			Bond Future	130.30	130.2951	130.2970	130.2951	0.00
11/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3663	4	3663	4	0.00
11/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3673	4	3673	4	0.00
11/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3683	4	3683	4	0.00
11/01/2017	2030 On 02-February-17			Bond Future	9.22	90.9623	9.2224	90.9623	28,012.00
11/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	471	0	471	0	0.00
11/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	610	1	610	1	0.00
11/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	541	0	541	0	0.00
11/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 04-May-17			Bond Future	9.27	92.7114	9.2712	92.7114	0.00
11/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	473	0	473	0	0.00
11/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	404	0	404	0	0.00
11/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	336	0	336	0	0.00
11/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 03-August-17			Bond Future	9.31	90.5395	9.3149	90.5395	0.00
11/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	103	0	103	0	0.00
11/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	171	0	171	0	0.00
11/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	239	0	239	0	0.00
11/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/01/2017	2032 On 02-February-17			Bond Future	9.37	93.8871	9.3681	93.8871	19,304.00
11/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	1744	2	1744	2	0.00
11/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	1841	2	1841	2	0.00
11/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	1792	2	1792	2	0.00
11/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	665	1	665	1	0.00
11/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	640	1	640	1	0.00
11/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	691	1	691	1	0.00
11/01/2017	2032 On 04-May-17			Bond Future	9.42	91.5334	9.4165	91.5334	0.00
11/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	2754	3	2754	3	0.00
11/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	2716	3	2716	3	0.00
11/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	2679	3	2679	3	0.00
11/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2469	3	2469	3	0.00
11/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2505	3	2505	3	0.00
11/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2433	2	2433	2	0.00
11/01/2017	2032 On 03-August-17			Bond Future	9.46	93.3454	9.4583	93.3454	0.00
11/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3431	3	3431	3	0.00
11/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3503	3	3503	3	0.00
11/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3467	3	3467	3	0.00
11/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3564	4	3564	4	0.00
11/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3639	4	3639	4	0.00
11/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3601	4	3601	4	0.00
11/01/2017	2033 On 02-February-17			Bond Future	105.80	105.8005	105.8038	105.8005	6,033.00
11/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3906	4	3906	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3916	4	3916	4	0.00
11/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3896	4	3896	4	0.00
11/01/2017	2033 On 04-May-17			Bond Future	106.80	106.8007	106.8025	106.8007	0.00
11/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4037	4	4037	4	0.00
11/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4047	4	4047	4	0.00
11/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4027	4	4027	4	0.00
11/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9210	108.9228	108.9210	0.00
11/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4197	4	4197	4	0.00
11/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4207	4	4207	4	0.00
11/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4217	4	4217	4	0.00
11/01/2017	2037 On 02-February-17			Bond Future	9.53	90.9170	9.5276	90.9170	47,873.00
11/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	1897	2	1897	2	0.00
11/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2000	2	2000	2	0.00
11/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	1948	2	1948	2	0.00
11/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	818	1	818	1	0.00
11/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	789	1	789	1	0.00
11/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	760	1	760	1	0.00
11/01/2017	2037 On 04-May-17			Bond Future	9.58	92.6651	9.5773	92.6651	0.00
11/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	2983	3	2983	3	0.00
11/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	2942	3	2942	3	0.00
11/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3024	3	3024	3	0.00
11/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2920	3	2920	3	0.00
11/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2839	3	2839	3	0.00
11/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2879	3	2879	3	0.00
11/01/2017	2037 On 03-August-17			Bond Future	9.62	90.2419	9.6227	90.2419	0.00
11/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	3835	4	3835	4	0.00
11/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	3796	4	3796	4	0.00
11/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	3758	4	3758	4	0.00

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11/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	4265	4	4265	4	0.00
11/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	4223	4	4223	4	0.00
11/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	4180	4	4180	4	0.00
11/01/2017	2038 On 02-February-17			Bond Future	130.41	130.4022	130.4057	130.4022	22,725.00
11/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	6644	7	6644	7	0.00
11/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	6654	7	6654	7	0.00
11/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	6664	7	6664	7	0.00
11/01/2017	2038 On 04-May-17			Bond Future	132.92	132.9175	132.9193	132.9175	0.00
11/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	6861	7	6861	7	0.00
11/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	6871	7	6871	7	0.00
11/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	6851	7	6851	7	0.00
11/01/2017	2038 On 03-August-17			Bond Future	134.06	134.0549	134.0569	134.0549	0.00
11/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7113	7	7113	7	0.00
11/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7103	7	7103	7	0.00
11/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7123	7	7123	7	0.00
11/01/2017	2040 On 02-February-17			Bond Future	9.54	95.0952	9.5373	95.0952	8,238.00
11/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	1605	2	1605	2	0.00
11/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	1702	2	1702	2	0.00
11/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	1653	2	1653	2	0.00
11/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	1227	1	1227	1	0.00
11/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	1148	1	1148	1	0.00
11/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	1187	1	1187	1	0.00
11/01/2017	2040 On 04-May-17			Bond Future	9.59	96.9238	9.5857	96.9238	0.00
11/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3446	3	3446	3	0.00
11/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3401	3	3401	3	0.00

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11/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3357	3	3357	3	0.00
11/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	3013	3	3013	3	0.00
11/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	3056	3	3056	3	0.00
11/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2971	3	2971	3	0.00
11/01/2017	2040 On 03-August-17			Bond Future	9.63	94.3344	9.6298	94.3344	0.00
11/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4291	4	4291	4	0.00
11/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4334	4	4334	4	0.00
11/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4376	4	4376	4	0.00
11/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4419	4	4419	4	0.00
11/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4374	4	4374	4	0.00
11/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4464	5	4464	5	0.00
11/01/2017	2044 On 02-February-17			Bond Future	9.55	92.3885	9.5468	92.3885	20,374.00
11/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	2625	3	2625	3	0.00
11/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	2564	3	2564	3	0.00
11/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	2687	3	2687	3	0.00
11/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	629	1	629	1	0.00
11/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	654	1	654	1	0.00
11/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	679	1	679	1	0.00
11/01/2017	2044 On 04-May-17			Bond Future	9.59	94.1651	9.5934	94.1651	0.00
11/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	3611	4	3611	4	0.00
11/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	3657	4	3657	4	0.00
11/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	3565	4	3565	4	0.00
11/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2932	3	2932	3	0.00
11/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2891	3	2891	3	0.00
11/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2974	3	2974	3	0.00
11/01/2017	2044 On 03-August-17			Bond Future	9.64	91.6463	9.6358	91.6463	0.00
11/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4475	4	4475	4	0.00
11/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4388	4	4388	4	0.00
11/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4431	4	4431	4	0.00
11/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4528	5	4528	5	0.00
11/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4483	5	4483	5	0.00
11/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4438	4	4438	4	0.00
11/01/2017	2046 On 02-February-17			Bond Future	131.49	131.4856	131.4892	131.4856	18,398.00
11/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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11/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	5651	6	5651	6	0.00
11/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	5661	6	5661	6	0.00
11/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	5641	6	5641	6	0.00
11/01/2017	2046 On 04-May-17			Bond Future	132.49	132.4918	132.4935	132.4918	0.00
11/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	5837	6	5837	6	0.00
11/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	5847	6	5847	6	0.00
11/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	5827	6	5827	6	0.00
11/01/2017	2046 On 03-August-17			Bond Future	135.12	135.1219	135.1239	135.1219	0.00
11/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6066	6	6066	6	0.00
11/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6046	6	6046	6	0.00
11/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6056	6	6056	6	0.00
11/01/2017	2050 On 02-February-17			Bond Future	137.96	137.9560	137.9605	137.9560	25,020.00
11/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7010	7	7010	7	0.00
11/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7020	7	7020	7	0.00
11/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	7000	7	7000	7	0.00
11/01/2017	2050 On 04-May-17			Bond Future	140.62	140.6168	140.6197	140.6168	0.00
11/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7220	7	7220	7	0.00
11/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7230	7	7230	7	0.00
11/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7210	7	7210	7	0.00
11/01/2017	2050 On 03-August-17			Bond Future	141.75	141.7445	141.7471	141.7445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
11/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7473	7	7473	7	0.00
11/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7493	7	7493	7	0.00
11/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7483	7	7483	7	0.00
11/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	AL37 On 02-February-17			Index Future	514.68	514.6960	514.6820	514.6960	7.00
11/01/2017	AL37 On 04-May-17			Index Future	524.57	524.5900	524.5710	524.5900	0.00
11/01/2017	AL37 On 03-August-17			Index Future	534.95	534.9710	534.9530	534.9710	0.00
11/01/2017	AL7T On 02-February-17			Index Future	596.63	596.4210	596.6270	596.4210	2.00
11/01/2017	AL7T On 04-May-17			Index Future	608.09	607.8860	608.0890	607.8860	0.00
11/01/2017	AL7T On 03-August-17			Index Future	620.13	619.9160	620.1250	619.9160	0.00
11/01/2017	ALBI On 02-February-17			Index Future	541.76	541.4350	541.7620	541.4350	754.00
11/01/2017	ALBI On 04-May-17			Index Future	552.17	551.8430	552.1710	551.8430	0.00
11/01/2017	ALBI On 03-August-17			Index Future	563.10	562.7640	563.1000	562.7640	0.00
11/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C197 On 07-December-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
11/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2017	EL28 On 02-February-17			Bond Future	127.85	127.8368	127.8475	127.8368	0.00
11/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7253	7	7253	7	0.00
11/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7263	7	7263	7	0.00
11/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7273	7	7273	7	0.00
11/01/2017	EL28 On 04-May-17			Bond Future	128.63	128.6182	128.6272	128.6182	0.00
11/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9273	9	9273	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9283	9	9283	9	0.00
11/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9293	9	9293	9	0.00
11/01/2017	EL28 On 03-August-17			Bond Future	131.18	131.1717	131.1810	131.1717	0.00
11/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
11/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3989	4	3989	4	0.00
11/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3979	4	3979	4	0.00
11/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3999	4	3999	4	0.00
11/01/2017	ES33 On 02-February-17			Bond Future	10.45	79.9061	10.4461	79.9061	8,849.00
11/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	917	1	917	1	0.00
11/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	980	1	980	1	0.00
11/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1043	1	1043	1	0.00
11/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 04-May-17			Bond Future	10.52	77.6489	10.5249	77.6489	0.00
11/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	159	0	159	0	0.00
11/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	96	0	96	0	0.00
11/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	222	0	222	0	0.00
11/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17			Bond Future	10.60	79.1861	10.5977	79.1861	0.00
11/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	426	1	426	1	0.00
11/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	300	0	300	0	0.00
11/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	363	0	363	0	0.00
11/01/2017	ES42 On 02-February-17			Bond Future	10.56	84.2458	10.5647	84.2458	8,777.00
11/01/2017	ES42 On 04-May-17			Bond Future	10.64	81.6031	10.6426	81.6031	0.00
11/01/2017	ES42 On 03-August-17			Bond Future	10.71	83.2187	10.7138	83.2187	0.00
11/01/2017	GOVI On 02-February-17			GOVI	539.70	539.4110	539.6990	539.4110	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	63790	6	63790	6	0.00
11/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	63590	6	63590	6	0.00
11/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	63690	6	63690	6	0.00
11/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 04-May-17			GOVI	550.07	549.7790	550.0680	549.7790	0.00
11/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2878680	288	2878680	288	0.00
11/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2878780	288	2878780	288	0.00
11/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2878880	288	2878880	288	0.00
11/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17			GOVI	560.96	560.6590	560.9550	560.6590	0.00
11/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
11/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	1550	0	1550	0	0.00
11/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	1350	0	1350	0	0.00
11/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	1450	0	1450	0	0.00
11/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2017	IGOV On 02-February-17			Index Future	246.42	246.5050	246.4210	246.5050	1,031.00
11/01/2017	IGOV On 04-May-17			Index Future	251.17	251.2590	251.1710	251.2590	0.00
11/01/2017	IGOV On 03-August-17			Index Future	256.16	256.2460	256.1570	256.2460	0.00
11/01/2017	ILBI On 02-February-17			Index Future	664.52	664.7400	664.5200	664.7400	157.00
11/01/2017	ILBI On 04-May-17			Index Future	677.39	677.6120	677.3860	677.6120	0.00
11/01/2017	ILBI On 03-August-17			Index Future	690.72	690.9520	690.7220	690.9520	0.00
11/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
11/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6121	99.6135	99.6121	0.00
11/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6389	99.6416	99.6389	0.00
11/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8878	99.8924	99.8878	0.00
11/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.92	99.9145	99.9236	99.9145	0.00
11/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9163	99.9211	99.9163	0.00
11/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.1992	99.2081	99.1992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.87	98.8562	98.8674	98.8562	0.00
11/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.93	98.9101	98.9259	98.9101	0.00
11/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.42	99.4000	99.4200	99.4000	0.00
11/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.92	99.8968	99.9180	99.8968	0.00
11/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.74	97.6482	97.7389	97.6482	0.00
11/01/2017	IS05 On 16-March-21			Interest Rate Swap	97.07	96.9692	97.0650	96.9692	0.00
11/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.36	96.2606	96.3566	96.2606	0.00
11/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.62	96.5276	96.6217	96.5276	0.00
11/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.87	98.7793	98.8742	98.7793	50.00
11/01/2017	IS05 On 15-March-22			Interest Rate Swap	99.09	98.9871	99.0884	98.9871	0.00
11/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.91	97.7317	97.9121	97.7317	0.00
11/01/2017	IS10 On 16-March-26			Interest Rate Swap	95.01	94.8222	95.0096	94.8222	0.00
11/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.81	93.6206	93.8133	93.6206	0.00
11/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.96	95.7616	95.9556	95.7616	0.00
11/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.67	99.4794	99.6729	99.4794	0.00
11/01/2017	IS10 On 15-March-27			Interest Rate Swap	98.29	98.0945	98.2920	98.0945	0.00
11/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
11/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
11/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
11/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
11/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
11/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
11/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
11/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
11/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
11/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
11/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
11/01/2017	R023 On 02-February-17			Bond Future	8.49	99.9268	8.4924	99.9268	18,877.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	1778	2	1778	2	0.00
11/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	1740	2	1740	2	0.00
11/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	1702	2	1702	2	0.00
11/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	125	0	125	0	0.00
11/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	132	0	132	0	0.00
11/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	119	0	119	0	0.00
11/01/2017	R023 On 04-May-17			Bond Future	8.53	97.9159	8.5286	97.9159	0.00
11/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1534	2	1534	2	0.00
11/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1581	2	1581	2	0.00
11/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1557	2	1557	2	0.00
11/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1263	1	1263	1	0.00
11/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1223	1	1223	1	0.00
11/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1243	1	1243	1	0.00
11/01/2017	R023 On 03-August-17			Bond Future	8.55	99.8541	8.5532	99.8541	0.00
11/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	1903	2	1903	2	0.00
11/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	1947	2	1947	2	0.00
11/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	1925	2	1925	2	0.00
11/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1789	2	1789	2	0.00
11/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1769	2	1769	2	0.00
11/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1748	2	1748	2	0.00
11/01/2017	R035 On 02-February-17			Bond Future	9.47	98.6004	9.4736	98.6004	8,411.00
11/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	299	0	299	0	0.00
11/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	217	0	217	0	0.00
11/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	381	0	381	0	0.00
11/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 04-May-17			Bond Future	9.52	95.9932	9.5207	95.9932	0.00
11/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	76	0	76	0	0.00
11/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	238	0	238	0	0.00
11/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	157	0	157	0	0.00
11/01/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R035 On 03-August-17			Bond Future	9.56	97.8934	9.5620	97.8934	0.00
11/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	502	1	502	1	0.00
11/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	339	1	339	1	0.00
11/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	420	1	420	1	0.00
11/01/2017	R186 On 02-February-17			Bond Future	8.79	112.4368	8.7914	112.4368	116,616.00
11/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	4835	5	4835	5	0.00
11/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1289	1	1289	1	0.00
11/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4199	4	4199	4	0.00
11/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	137	0	137	0	500.00
11/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	987	1	987	1	0.00
11/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	1638	2	1638	2	0.00
11/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	1978	2	1978	2	0.00
11/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	9	0	9	0	7,000.00
11/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	459	0	459	0	7,000.00
11/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1058	1	1058	1	0.00
11/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	194	0	194	0	750.00
11/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1022	1	1022	1	0.00
11/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1415	1	1415	1	0.00
11/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2402	2	2402	2	0.00
11/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	502	1	502	1	500.00
11/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	997	1	997	1	0.00
11/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	537	1	537	1	2,546.00
11/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	396	0	396	0	500.00
11/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	3136	3	3136	3	0.00
11/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1808	2	1808	2	0.00
11/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	52	0	52	0	750.00
11/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	28	0	28	0	13,500.00
11/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	742	1	742	1	500.00
11/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1709	2	1709	2	0.00
11/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	928	1	928	1	0.00
11/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	273	0	273	0	2,546.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5731	6	5731	6	0.00
11/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	659	1	659	1	750.00
11/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2759	3	2759	3	0.00
11/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	962	1	962	1	0.00
11/01/2017	R186 On 04-May-17			Bond Future	8.83	114.5986	8.8329	114.5986	0.00
11/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2505	3	2505	3	0.00
11/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2433	2	2433	2	0.00
11/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2469	2	2469	2	0.00
11/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	2043	2	2043	2	0.00
11/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	2011	2	2011	2	0.00
11/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1980	2	1980	2	0.00
11/01/2017	R186 On 03-August-17			Bond Future	8.87	111.5623	8.8661	111.5623	0.00
11/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3177	3	3177	3	0.00
11/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3247	3	3247	3	0.00
11/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3212	3	3212	3	0.00
11/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2884	3	2884	3	0.00
11/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2851	3	2851	3	0.00
11/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2820	3	2820	3	0.00
11/01/2017	R197 On 02-February-17			Bond Future	294.30	294.6489	294.2955	294.6489	1,246.00
11/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	8284	8	8284	8	0.00
11/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8294	8	8294	8	0.00
11/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8274	8	8274	8	0.00
11/01/2017	R197 On 04-May-17			Bond Future	299.97	300.3321	299.9681	300.3321	0.00
11/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8622	8	8622	8	0.00
11/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8632	8	8632	8	0.00
11/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8612	8	8612	8	0.00
11/01/2017	R197 On 03-August-17			Bond Future	299.01	299.3860	299.0147	299.3860	0.00
11/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	9035	9	9035	9	0.00
11/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	9055	9	9055	9	0.00
11/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	9045	9	9045	9	0.00
11/01/2017	R202 On 02-February-17			Bond Future	242.86	242.8520	242.8593	242.8520	36,248.00
11/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8871	9	8871	9	0.00
11/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8881	9	8881	9	0.00
11/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8861	9	8861	9	0.00
11/01/2017	R202 On 04-May-17			Bond Future	247.54	247.5363	247.5401	247.5363	0.00
11/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9170	9	9170	9	0.00
11/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9180	9	9180	9	0.00
11/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9190	9	9190	9	0.00
11/01/2017	R202 On 03-August-17			Bond Future	248.78	248.7808	248.7850	248.7808	0.00
11/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9575	10	9575	10	0.00
11/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9585	10	9585	10	0.00
11/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9565	10	9565	10	0.00
11/01/2017	R203 On 02-February-17			Bond Future	7.72	103.6090	7.7195	103.6090	27,216.00
11/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	56	0	56	0	0.00
11/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	59	0	59	0	0.00
11/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	62	0	62	0	0.00
11/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	64	0	64	0	0.00
11/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	68	0	68	0	0.00
11/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	62	0	62	0	0.00
11/01/2017	R203 On 04-May-17			Bond Future	7.56	101.4282	7.5616	101.4282	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	15	0	15	0	0.00
11/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	16	0	16	0	0.00
11/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	15	0	15	0	0.00
11/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	240	0	240	0	0.00
11/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	237	0	237	0	0.00
11/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	243	0	243	0	0.00
11/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
11/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
11/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
11/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
11/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
11/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
11/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
11/01/2017	R204 On 02-February-17			Bond Future	7.87	101.2768	7.8653	101.2768	30,150.00
11/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	721	1	721	1	0.00
11/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	753	1	753	1	0.00
11/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	737	1	737	1	0.00
11/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	15	0	15	0	0.00
11/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	14	0	14	0	0.00
11/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	13	0	13	0	0.00
11/01/2017	R204 On 04-May-17			Bond Future	7.88	103.2240	7.8830	103.2240	0.00
11/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	396	0	396	0	0.00
11/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	412	0	412	0	0.00
11/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	404	0	404	0	0.00
11/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	363	0	363	0	0.00
11/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	356	0	356	0	0.00
11/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	370	0	370	0	0.00
11/01/2017	R204 On 03-August-17			Bond Future	7.86	101.2256	7.8566	101.2256	0.00
11/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	403	0	403	0	0.00
11/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	409	0	409	0	0.00
11/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	415	0	415	0	0.00
11/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	540	1	540	1	0.00
11/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	533	1	533	1	0.00
11/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	526	1	526	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R207 On 02-February-17			Bond Future	8.03	98.4672	8.0315	98.4672	74,783.00
11/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2200	2	2200	2	62.00
11/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	2961	3	2961	3	0.00
11/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3010	3	3010	3	0.00
11/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	2986	3	2986	3	0.00
11/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
11/01/2017	R207 On 04-May-17			Bond Future	8.06	100.3604	8.0642	100.3604	0.00
11/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	801	1	801	1	0.00
11/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	829	1	829	1	0.00
11/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	815	1	815	1	0.00
11/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	484	0	484	0	0.00
11/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	465	0	465	0	0.00
11/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	474	0	474	0	0.00
11/01/2017	R207 On 03-August-17			Bond Future	8.07	98.7030	8.0732	98.7030	0.00
11/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	954	1	954	1	51.00
11/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1227	1	1227	1	0.00
11/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1213	1	1213	1	0.00
11/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1241	1	1241	1	0.00
11/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	535	1	535	1	0.00
11/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	521	1	521	1	0.00
11/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	704	1	704	1	0.00
11/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	528	1	528	1	0.00
11/01/2017	R208 On 02-February-17			Bond Future	8.16	97.5362	8.1600	97.5362	29,322.00
11/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1626	2	1626	2	0.00
11/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1595	2	1595	2	0.00
11/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1657	2	1657	2	0.00
11/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	30	0	30	0	0.00
11/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	32	0	32	0	0.00
11/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	35	0	35	0	0.00
11/01/2017	R208 On 04-May-17			Bond Future	8.19	96.0088	8.1883	96.0088	0.00
11/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1232	1	1232	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1271	1	1271	1	0.00
11/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1252	1	1252	1	0.00
11/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	656	1	656	1	0.00
11/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	632	1	632	1	0.00
11/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	644	1	644	1	0.00
11/01/2017	R208 On 03-August-17			Bond Future	8.20	97.9093	8.1997	97.9093	0.00
11/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1367	1	1367	1	0.00
11/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1401	1	1401	1	0.00
11/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1384	1	1384	1	0.00
11/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	1052	1	1052	1	0.00
11/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	1039	1	1039	1	0.00
11/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	1066	1	1066	1	0.00
11/01/2017	R209 On 02-February-17			Bond Future	9.42	74.2523	9.4216	74.2523	66,471.00
11/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1459	1	1459	1	0.00
11/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1544	2	1544	2	0.00
11/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1501	1	1501	1	0.00
11/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	718	1	718	1	0.00
11/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	692	1	692	1	0.00
11/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	667	1	667	1	0.00
11/01/2017	R209 On 04-May-17			Bond Future	9.46	72.5293	9.4644	72.5293	0.00
11/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2378	2	2378	2	0.00
11/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2446	2	2446	2	0.00
11/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2412	2	2412	2	0.00
11/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2408	2	2408	2	0.00
11/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2374	2	2374	2	0.00
11/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2340	2	2340	2	0.00
11/01/2017	R209 On 03-August-17			Bond Future	9.50	73.9651	9.5014	73.9651	0.00
11/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3058	3	3058	3	0.00
11/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3026	3	3026	3	0.00
11/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3091	3	3091	3	0.00
11/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3440	4	3440	4	0.00
11/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3476	4	3476	4	0.00
11/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3512	4	3512	4	0.00
11/01/2017	R210 On 02-February-17			Bond Future	185.61	185.6071	185.6121	185.6071	1,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5228	5	5228	5	0.00
11/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5248	5	5248	5	0.00
11/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5238	5	5238	5	0.00
11/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8676	186.8703	186.8676	0.00
11/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5440	5	5440	5	0.00
11/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5460	5	5460	5	0.00
11/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5450	5	5450	5	0.00
11/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5775	190.5803	190.5775	0.00
11/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5710	6	5710	6	0.00
11/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5720	6	5720	6	0.00
11/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5700	6	5700	6	0.00
11/01/2017	R212 On 02-February-17			Bond Future	145.62	145.7515	145.6188	145.7515	3,380.00
11/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3671	4	3671	4	0.00
11/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3661	4	3661	4	0.00
11/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3651	4	3651	4	0.00
11/01/2017	R212 On 04-May-17			Bond Future	148.43	148.5629	148.4256	148.5629	0.00
11/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3814	4	3814	4	0.00
11/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3824	4	3824	4	0.00
11/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3804	4	3804	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R212 On 03-August-17			Bond Future	149.34	149.4789	149.3390	149.4789	0.00
11/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
11/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	4001	4	4001	4	0.00
11/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	4011	4	4011	4	0.00
11/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	4021	4	4021	4	0.00
11/01/2017	R213 On 02-February-17			Bond Future	9.24	85.5548	9.2426	85.5548	50,655.00
11/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	1629	2	1629	2	0.00
11/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	1719	2	1719	2	0.00
11/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	1674	2	1674	2	0.00
11/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	544	1	544	1	0.00
11/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	523	1	523	1	0.00
11/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	567	1	567	1	0.00
11/01/2017	R213 On 04-May-17			Bond Future	9.29	83.6482	9.2853	83.6482	0.00
11/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2525	3	2525	3	0.00
11/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2561	3	2561	3	0.00
11/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2596	3	2596	3	0.00
11/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	2060	2	2060	2	0.00
11/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	2029	2	2029	2	0.00
11/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	2091	2	2091	2	0.00
11/01/2017	R213 On 03-August-17			Bond Future	9.32	85.3039	9.3217	85.3039	0.00
11/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3179	3	3179	3	0.00
11/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3212	3	3212	3	0.00
11/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3246	3	3246	3	0.00
11/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	3091	3	3091	3	0.00
11/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	3058	3	3058	3	0.00
11/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	3124	3	3124	3	0.00
11/01/2017	R214 On 02-February-17			Bond Future	9.48	74.7194	9.4818	74.7194	36,737.00
11/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	1898	2	1898	2	0.00
11/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	1850	2	1850	2	0.00
11/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	1946	2	1946	2	0.00
11/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	558	1	558	1	0.00
11/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	581	1	581	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	536	1	536	1	0.00
11/01/2017	R214 On 04-May-17			Bond Future	9.52	72.8581	9.5225	72.8581	0.00
11/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2654	3	2654	3	0.00
11/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	2727	3	2727	3	0.00
11/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	2690	3	2690	3	0.00
11/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2386	2	2386	2	0.00
11/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2351	2	2351	2	0.00
11/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2317	2	2317	2	0.00
11/01/2017	R214 On 03-August-17			Bond Future	9.56	74.3002	9.5580	74.3002	0.00
11/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3284	3	3284	3	0.00
11/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3318	3	3318	3	0.00
11/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3352	3	3352	3	0.00
11/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3589	4	3589	4	0.00
11/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3552	4	3552	4	0.00
11/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3627	4	3627	4	0.00
11/01/2017	R248 On 02-February-17			Bond Future	9.54	95.9986	9.5372	95.9986	74,345.00
11/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	2691	3	2691	3	0.00
11/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	2818	3	2818	3	0.00
11/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	2754	3	2754	3	0.00
11/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	651	1	651	1	0.00
11/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	676	1	676	1	0.00
11/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	626	1	626	1	0.00
11/01/2017	R248 On 04-May-17			Bond Future	9.58	93.4048	9.5795	93.4048	0.00
11/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	3780	4	3780	4	0.00
11/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	3733	4	3733	4	0.00
11/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	3685	4	3685	4	0.00
11/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	3001	3	3001	3	0.00
11/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	3044	3	3044	3	0.00
11/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2959	3	2959	3	0.00
11/01/2017	R248 On 03-August-17			Bond Future	9.62	95.2536	9.6166	95.2536	0.00
11/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4382	4	4382	4	0.00
11/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4426	4	4426	4	0.00
11/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4339	4	4339	4	0.00
11/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4806	5	4806	5	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
11/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4759	5	4759	5	0.00
11/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4855	5	4855	5	0.00