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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
12/01/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	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
12/01/2017	2025 On 02-February-17			Bond Future	126.63	126.6284	126.6296	126.6284	3,231.00
12/01/2017	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 02-February-17	129.99	Put	Bond Future	3360	3	3360	3	0.00
12/01/2017	2025 On 02-February-17	130.00	Put	Bond Future	3370	3	3370	3	0.00
12/01/2017	2025 On 02-February-17	130.01	Put	Bond Future	3380	3	3380	3	0.00
12/01/2017	2025 On 04-May-17			Bond Future	129.07	129.0691	129.0702	129.0691	0.00
12/01/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 04-May-17	132.57	Put	Bond Future	3500	4	3500	4	0.00
12/01/2017	2025 On 04-May-17	132.58	Put	Bond Future	3510	4	3510	4	0.00
12/01/2017	2025 On 04-May-17	132.56	Put	Bond Future	3490	3	3490	3	0.00
12/01/2017	2025 On 03-August-17			Bond Future	130.30	130.2970	130.2962	130.2970	0.00
12/01/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 03-August-17	133.96	Put	Bond Future	3664	4	3664	4	0.00
12/01/2017	2025 On 03-August-17	133.97	Put	Bond Future	3674	4	3674	4	0.00
12/01/2017	2025 On 03-August-17	133.98	Put	Bond Future	3684	4	3684	4	0.00
12/01/2017	2025 On 02-November-17			Bond Future	132.97	132.9700	132.9725	132.9700	0.00
12/01/2017	2025 On 02-November-17	132.96	Call	Bond Future	13	0	13	0	0.00
12/01/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 02-November-17	132.97	Call	Bond Future	3	0	3	0	0.00
12/01/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2025 On 02-November-17	132.98	Put	Bond Future	7	0	7	0	0.00
12/01/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 02-February-17			Bond Future	9.13	91.0089	9.1312	91.0089	23,005.00
12/01/2017	2030 On 02-February-17	9.29	Call	Bond Future	1113	0	1113	0	0.00
12/01/2017	2030 On 02-February-17	9.31	Call	Bond Future	1252	1	1252	1	0.00
12/01/2017	2030 On 02-February-17	9.30	Call	Bond Future	1182	1	1182	1	0.00
12/01/2017	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 02-February-17	9.31	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
12/01/2017	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 04-May-17			Bond Future	9.18	92.7576	9.1769	92.7576	0.00
12/01/2017	2030 On 04-May-17	9.34	Call	Bond Future	1127	0	1127	0	0.00
12/01/2017	2030 On 04-May-17	9.33	Call	Bond Future	1058	0	1058	0	0.00
12/01/2017	2030 On 04-May-17	9.32	Call	Bond Future	989	0	989	0	0.00
12/01/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 03-August-17			Bond Future	9.22	90.5867	9.2175	90.5867	0.00
12/01/2017	2030 On 03-August-17	9.33	Call	Bond Future	768	0	768	0	0.00
12/01/2017	2030 On 03-August-17	9.34	Call	Bond Future	836	0	836	0	0.00
12/01/2017	2030 On 03-August-17	9.35	Call	Bond Future	904	0	904	0	0.00
12/01/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 02-November-17			Bond Future	9.24	9.3500	9.2449	9.3500	0.00
12/01/2017	2030 On 02-November-17	9.36	Call	Bond Future	776	0	776	0	0.00
12/01/2017	2030 On 02-November-17	9.35	Call	Bond Future	709	0	709	0	0.00
12/01/2017	2030 On 02-November-17	9.34	Call	Bond Future	642	0	642	0	0.00
12/01/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2032 On 02-February-17			Bond Future	9.26	93.9755	9.2617	93.9755	19,304.00
12/01/2017	2032 On 02-February-17	9.51	Call	Bond Future	2283	2	2283	2	0.00
12/01/2017	2032 On 02-February-17	9.53	Call	Bond Future	2394	2	2394	2	0.00
12/01/2017	2032 On 02-February-17	9.52	Call	Bond Future	2338	2	2338	2	0.00
12/01/2017	2032 On 02-February-17	9.51	Put	Bond Future	428	1	428	1	0.00
12/01/2017	2032 On 02-February-17	9.53	Put	Bond Future	393	1	393	1	0.00
12/01/2017	2032 On 02-February-17	9.52	Put	Bond Future	410	1	410	1	0.00
12/01/2017	2032 On 04-May-17			Bond Future	9.31	91.6221	9.3067	91.6221	0.00
12/01/2017	2032 On 04-May-17	9.46	Call	Bond Future	3199	3	3199	3	0.00
12/01/2017	2032 On 04-May-17	9.45	Call	Bond Future	3157	3	3157	3	0.00
12/01/2017	2032 On 04-May-17	9.44	Call	Bond Future	3116	3	3116	3	0.00
12/01/2017	2032 On 04-May-17	9.45	Put	Bond Future	2093	2	2093	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2017	2032 On 04-May-17	9.46	Put	Bond Future	2061	2	2061	2	0.00
12/01/2017	2032 On 04-May-17	9.44	Put	Bond Future	2126	3	2126	3	0.00
12/01/2017	2032 On 03-August-17			Bond Future	9.35	93.4360	9.3453	93.4360	0.00
12/01/2017	2032 On 03-August-17	9.44	Call	Bond Future	3900	3	3900	3	0.00
12/01/2017	2032 On 03-August-17	9.43	Call	Bond Future	3862	3	3862	3	0.00
12/01/2017	2032 On 03-August-17	9.45	Call	Bond Future	3939	4	3939	4	0.00
12/01/2017	2032 On 03-August-17	9.45	Put	Bond Future	3169	4	3169	4	0.00
12/01/2017	2032 On 03-August-17	9.43	Put	Bond Future	3238	4	3238	4	0.00
12/01/2017	2032 On 03-August-17	9.44	Put	Bond Future	3203	4	3203	4	0.00
12/01/2017	2032 On 02-November-17			Bond Future	9.38	9.4900	9.3772	9.4900	0.00
12/01/2017	2032 On 02-November-17	9.48	Call	Bond Future	748	0	748	0	0.00
12/01/2017	2032 On 02-November-17	9.49	Call	Bond Future	820	0	820	0	0.00
12/01/2017	2032 On 02-November-17	9.50	Call	Bond Future	892	0	892	0	0.00
12/01/2017	2032 On 02-November-17	9.49	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2032 On 02-November-17	9.48	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2032 On 02-November-17	9.50	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 02-February-17			Bond Future	105.80	105.8038	105.8049	105.8038	6,033.00
12/01/2017	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 02-February-17	109.71	Put	Bond Future	3905	4	3905	4	0.00
12/01/2017	2033 On 02-February-17	109.72	Put	Bond Future	3915	4	3915	4	0.00
12/01/2017	2033 On 02-February-17	109.70	Put	Bond Future	3895	4	3895	4	0.00
12/01/2017	2033 On 04-May-17			Bond Future	106.80	106.8025	106.8037	106.8025	0.00
12/01/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 04-May-17	110.84	Put	Bond Future	4036	4	4036	4	0.00
12/01/2017	2033 On 04-May-17	110.85	Put	Bond Future	4046	4	4046	4	0.00
12/01/2017	2033 On 04-May-17	110.83	Put	Bond Future	4026	4	4026	4	0.00
12/01/2017	2033 On 03-August-17			Bond Future	108.92	108.9228	108.9224	108.9228	0.00
12/01/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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12/01/2017	2033 On 03-August-17	113.12	Put	Bond Future	4198	4	4198	4	0.00
12/01/2017	2033 On 03-August-17	113.13	Put	Bond Future	4208	4	4208	4	0.00
12/01/2017	2033 On 03-August-17	113.14	Put	Bond Future	4218	4	4218	4	0.00
12/01/2017	2033 On 02-November-17			Bond Future	110.08	110.0800	110.0767	110.0800	0.00
12/01/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2033 On 02-November-17	110.07	Call	Bond Future	7	0	7	0	0.00
12/01/2017	2033 On 02-November-17	110.08	Put	Bond Future	3	0	3	0	0.00
12/01/2017	2033 On 02-November-17	110.09	Put	Bond Future	13	0	13	0	0.00
12/01/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2037 On 02-February-17			Bond Future	9.44	91.0548	9.4414	91.0548	47,873.00
12/01/2017	2037 On 02-February-17	9.66	Call	Bond Future	2355	2	2355	2	0.00
12/01/2017	2037 On 02-February-17	9.68	Call	Bond Future	2471	2	2471	2	0.00
12/01/2017	2037 On 02-February-17	9.67	Call	Bond Future	2413	2	2413	2	0.00
12/01/2017	2037 On 02-February-17	9.66	Put	Bond Future	563	1	563	1	0.00
12/01/2017	2037 On 02-February-17	9.67	Put	Bond Future	540	1	540	1	0.00
12/01/2017	2037 On 02-February-17	9.68	Put	Bond Future	518	1	518	1	0.00
12/01/2017	2037 On 04-May-17			Bond Future	9.49	92.8043	9.4886	92.8043	0.00
12/01/2017	2037 On 04-May-17	9.59	Call	Bond Future	3363	3	3363	3	0.00
12/01/2017	2037 On 04-May-17	9.58	Call	Bond Future	3319	3	3319	3	0.00
12/01/2017	2037 On 04-May-17	9.60	Call	Bond Future	3407	3	3407	3	0.00
12/01/2017	2037 On 04-May-17	9.58	Put	Bond Future	2571	3	2571	3	0.00
12/01/2017	2037 On 04-May-17	9.60	Put	Bond Future	2496	3	2496	3	0.00
12/01/2017	2037 On 04-May-17	9.59	Put	Bond Future	2533	3	2533	3	0.00
12/01/2017	2037 On 03-August-17			Bond Future	9.53	90.3839	9.5315	90.3839	0.00
12/01/2017	2037 On 03-August-17	9.58	Call	Bond Future	4212	4	4212	4	0.00
12/01/2017	2037 On 03-August-17	9.57	Call	Bond Future	4171	4	4171	4	0.00
12/01/2017	2037 On 03-August-17	9.56	Call	Bond Future	4130	4	4130	4	0.00
12/01/2017	2037 On 03-August-17	9.56	Put	Bond Future	3898	4	3898	4	0.00
12/01/2017	2037 On 03-August-17	9.57	Put	Bond Future	3858	4	3858	4	0.00
12/01/2017	2037 On 03-August-17	9.58	Put	Bond Future	3818	4	3818	4	0.00
12/01/2017	2037 On 02-November-17			Bond Future	9.56	9.6600	9.5629	9.6600	0.00
12/01/2017	2037 On 02-November-17	9.66	Call	Bond Future	781	0	781	0	0.00
12/01/2017	2037 On 02-November-17	9.65	Call	Bond Future	701	0	701	0	0.00

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12/01/2017	2037 On 02-November-17	9.67	Call	Bond Future	860	0	860	0	0.00
12/01/2017	2037 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2037 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2037 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-February-17			Bond Future	129.97	130.4057	129.9709	130.4057	22,725.00
12/01/2017	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-February-17	137.05	Put	Bond Future	7079	7	7079	7	0.00
12/01/2017	2038 On 02-February-17	137.06	Put	Bond Future	7089	7	7089	7	0.00
12/01/2017	2038 On 02-February-17	137.07	Put	Bond Future	7099	7	7099	7	0.00
12/01/2017	2038 On 04-May-17			Bond Future	132.48	132.9193	132.4758	132.9193	0.00
12/01/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 04-May-17	139.78	Put	Bond Future	7304	7	7304	7	0.00
12/01/2017	2038 On 04-May-17	139.79	Put	Bond Future	7314	7	7314	7	0.00
12/01/2017	2038 On 04-May-17	139.77	Put	Bond Future	7294	7	7294	7	0.00
12/01/2017	2038 On 03-August-17			Bond Future	133.60	134.0569	133.6027	134.0569	0.00
12/01/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 03-August-17	141.17	Put	Bond Future	7567	7	7567	7	0.00
12/01/2017	2038 On 03-August-17	141.16	Put	Bond Future	7557	7	7557	7	0.00
12/01/2017	2038 On 03-August-17	141.18	Put	Bond Future	7577	7	7577	7	0.00
12/01/2017	2038 On 02-November-17			Bond Future	136.35	136.8100	136.3469	136.8100	0.00
12/01/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2038 On 02-November-17	136.80	Put	Bond Future	453	0	453	0	0.00
12/01/2017	2038 On 02-November-17	136.82	Put	Bond Future	473	0	473	0	0.00
12/01/2017	2038 On 02-November-17	136.81	Put	Bond Future	463	0	463	0	0.00
12/01/2017	2040 On 02-February-17			Bond Future	9.46	95.1989	9.4562	95.1989	8,238.00
12/01/2017	2040 On 02-February-17	9.58	Call	Bond Future	2002	2	2002	2	0.00

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12/01/2017	2040 On 02-February-17	9.59	Call	Bond Future	2057	2	2057	2	0.00
12/01/2017	2040 On 02-February-17	9.60	Call	Bond Future	2113	2	2113	2	0.00
12/01/2017	2040 On 02-February-17	9.59	Put	Bond Future	867	1	867	1	0.00
12/01/2017	2040 On 02-February-17	9.60	Put	Bond Future	835	1	835	1	0.00
12/01/2017	2040 On 02-February-17	9.58	Put	Bond Future	899	1	899	1	0.00
12/01/2017	2040 On 04-May-17			Bond Future	9.50	97.0280	9.5022	97.0280	0.00
12/01/2017	2040 On 04-May-17	9.62	Call	Bond Future	3748	3	3748	3	0.00
12/01/2017	2040 On 04-May-17	9.63	Call	Bond Future	3796	3	3796	3	0.00
12/01/2017	2040 On 04-May-17	9.64	Call	Bond Future	3844	3	3844	3	0.00
12/01/2017	2040 On 04-May-17	9.63	Put	Bond Future	2669	3	2669	3	0.00
12/01/2017	2040 On 04-May-17	9.64	Put	Bond Future	2630	3	2630	3	0.00
12/01/2017	2040 On 04-May-17	9.62	Put	Bond Future	2709	3	2709	3	0.00
12/01/2017	2040 On 03-August-17			Bond Future	9.54	94.4408	9.5440	94.4408	0.00
12/01/2017	2040 On 03-August-17	9.61	Call	Bond Future	4679	4	4679	4	0.00
12/01/2017	2040 On 03-August-17	9.63	Call	Bond Future	4769	4	4769	4	0.00
12/01/2017	2040 On 03-August-17	9.62	Call	Bond Future	4724	4	4724	4	0.00
12/01/2017	2040 On 03-August-17	9.62	Put	Bond Future	4058	4	4058	4	0.00
12/01/2017	2040 On 03-August-17	9.61	Put	Bond Future	4100	4	4100	4	0.00
12/01/2017	2040 On 03-August-17	9.63	Put	Bond Future	4016	4	4016	4	0.00
12/01/2017	2040 On 02-November-17			Bond Future	9.57	9.6600	9.5747	9.6600	0.00
12/01/2017	2040 On 02-November-17	9.66	Call	Bond Future	742	0	742	0	0.00
12/01/2017	2040 On 02-November-17	9.67	Call	Bond Future	828	0	828	0	0.00
12/01/2017	2040 On 02-November-17	9.65	Call	Bond Future	655	0	655	0	0.00
12/01/2017	2040 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2040 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2040 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2044 On 02-February-17			Bond Future	9.46	92.4931	9.4607	92.4931	20,374.00
12/01/2017	2044 On 02-February-17	9.77	Call	Bond Future	3187	3	3187	3	0.00
12/01/2017	2044 On 02-February-17	9.76	Call	Bond Future	3119	3	3119	3	0.00
12/01/2017	2044 On 02-February-17	9.78	Call	Bond Future	3255	3	3255	3	0.00
12/01/2017	2044 On 02-February-17	9.77	Put	Bond Future	435	1	435	1	0.00
12/01/2017	2044 On 02-February-17	9.78	Put	Bond Future	416	1	416	1	0.00
12/01/2017	2044 On 02-February-17	9.76	Put	Bond Future	454	1	454	1	0.00
12/01/2017	2044 On 04-May-17			Bond Future	9.50	94.2703	9.5049	94.2703	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
12/01/2017	2044 On 04-May-17	9.67	Call	Bond Future	4049	4	4049	4	0.00
12/01/2017	2044 On 04-May-17	9.68	Call	Bond Future	4099	4	4099	4	0.00
12/01/2017	2044 On 04-May-17	9.66	Call	Bond Future	4000	4	4000	4	0.00
12/01/2017	2044 On 04-May-17	9.68	Put	Bond Future	2537	3	2537	3	0.00
12/01/2017	2044 On 04-May-17	9.67	Put	Bond Future	2576	3	2576	3	0.00
12/01/2017	2044 On 04-May-17	9.66	Put	Bond Future	2614	3	2614	3	0.00
12/01/2017	2044 On 03-August-17			Bond Future	9.54	91.7537	9.5449	91.7537	0.00
12/01/2017	2044 On 03-August-17	9.62	Call	Bond Future	4809	4	4809	4	0.00
12/01/2017	2044 On 03-August-17	9.64	Call	Bond Future	4901	4	4901	4	0.00
12/01/2017	2044 On 03-August-17	9.63	Call	Bond Future	4855	4	4855	4	0.00
12/01/2017	2044 On 03-August-17	9.62	Put	Bond Future	4140	5	4140	5	0.00
12/01/2017	2044 On 03-August-17	9.63	Put	Bond Future	4097	4	4097	4	0.00
12/01/2017	2044 On 03-August-17	9.64	Put	Bond Future	4054	4	4054	4	0.00
12/01/2017	2044 On 02-November-17			Bond Future	9.57	9.6700	9.5742	9.6700	0.00
12/01/2017	2044 On 02-November-17	9.66	Call	Bond Future	759	0	759	0	0.00
12/01/2017	2044 On 02-November-17	9.68	Call	Bond Future	935	0	935	0	0.00
12/01/2017	2044 On 02-November-17	9.67	Call	Bond Future	847	0	847	0	0.00
12/01/2017	2044 On 02-November-17	9.67	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2044 On 02-November-17	9.68	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2044 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-February-17			Bond Future	131.08	131.4892	131.0793	131.4892	18,398.00
12/01/2017	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-February-17	137.14	Put	Bond Future	6061	6	6061	6	0.00
12/01/2017	2046 On 02-February-17	137.13	Put	Bond Future	6051	6	6051	6	0.00
12/01/2017	2046 On 02-February-17	137.15	Put	Bond Future	6071	6	6071	6	0.00
12/01/2017	2046 On 04-May-17			Bond Future	132.08	132.4935	132.0754	132.4935	0.00
12/01/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 04-May-17	138.33	Put	Bond Future	6255	6	6255	6	0.00
12/01/2017	2046 On 04-May-17	138.34	Put	Bond Future	6265	6	6265	6	0.00
12/01/2017	2046 On 04-May-17	138.32	Put	Bond Future	6245	6	6245	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2017	2046 On 03-August-17			Bond Future	134.70	135.1239	134.6958	135.1239	0.00
12/01/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 03-August-17	141.19	Put	Bond Future	6494	6	6494	6	0.00
12/01/2017	2046 On 03-August-17	141.17	Put	Bond Future	6474	6	6474	6	0.00
12/01/2017	2046 On 03-August-17	141.18	Put	Bond Future	6484	6	6484	6	0.00
12/01/2017	2046 On 02-November-17			Bond Future	135.87	136.3100	135.8675	136.3100	0.00
12/01/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2046 On 02-November-17	136.31	Put	Bond Future	443	0	443	0	0.00
12/01/2017	2046 On 02-November-17	136.32	Put	Bond Future	453	0	453	0	0.00
12/01/2017	2046 On 02-November-17	136.30	Put	Bond Future	433	0	433	0	0.00
12/01/2017	2050 On 02-February-17			Bond Future	137.96	137.9605	137.9621	137.9605	25,020.00
12/01/2017	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 02-February-17	144.97	Put	Bond Future	7008	7	7008	7	0.00
12/01/2017	2050 On 02-February-17	144.96	Put	Bond Future	6998	7	6998	7	0.00
12/01/2017	2050 On 02-February-17	144.98	Put	Bond Future	7018	7	7018	7	0.00
12/01/2017	2050 On 04-May-17			Bond Future	140.62	140.6197	140.6210	140.6197	0.00
12/01/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 04-May-17	147.84	Put	Bond Future	7219	7	7219	7	0.00
12/01/2017	2050 On 04-May-17	147.85	Put	Bond Future	7229	7	7229	7	0.00
12/01/2017	2050 On 04-May-17	147.83	Put	Bond Future	7209	7	7209	7	0.00
12/01/2017	2050 On 03-August-17			Bond Future	141.75	141.7471	141.7468	141.7471	0.00
12/01/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 03-August-17	149.22	Put	Bond Future	7473	7	7473	7	0.00
12/01/2017	2050 On 03-August-17	149.24	Put	Bond Future	7493	7	7493	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
12/01/2017	2050 On 03-August-17	149.23	Put	Bond Future	7483	7	7483	7	0.00
12/01/2017	2050 On 02-November-17			Bond Future	144.66	144.6600	144.6582	144.6600	0.00
12/01/2017	2050 On 02-November-17	144.65	Call	Bond Future	8	0	8	0	0.00
12/01/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
12/01/2017	2050 On 02-November-17	144.66	Put	Bond Future	2	0	2	0	0.00
12/01/2017	2050 On 02-November-17	144.67	Put	Bond Future	12	0	12	0	0.00
12/01/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	AL37 On 02-February-17			Index Future	516.16	514.6820	516.1640	514.6820	7.00
12/01/2017	AL37 On 04-May-17			Index Future	526.08	524.5710	526.0800	524.5710	0.00
12/01/2017	AL37 On 03-August-17			Index Future	536.49	534.9530	536.4850	534.9530	0.00
12/01/2017	AL37 On 02-November-17			Index Future	547.47	545.9100	547.4720	545.9100	0.00
12/01/2017	AL7T On 02-February-17			Index Future	600.02	596.6270	600.0240	596.6270	2.00
12/01/2017	AL7T On 04-May-17			Index Future	611.55	608.0890	611.5510	608.0890	0.00
12/01/2017	AL7T On 03-August-17			Index Future	623.65	620.1250	623.6460	620.1250	0.00
12/01/2017	AL7T On 02-November-17			Index Future	636.42	632.8300	636.4190	632.8300	0.00
12/01/2017	ALBI On 02-February-17			Index Future	545.15	541.7620	545.1470	541.7620	754.00
12/01/2017	ALBI On 04-May-17			Index Future	555.62	552.1710	555.6200	552.1710	0.00
12/01/2017	ALBI On 03-August-17			Index Future	566.61	563.1000	566.6090	563.1000	0.00
12/01/2017	ALBI On 02-November-17			Index Future	578.21	574.6400	578.2140	574.6400	0.00
12/01/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C048 On 28-February-48			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
12/01/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2017	EL28 On 02-February-17			Bond Future	127.85	127.8475	127.8510	127.8475	0.00
12/01/2017	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 02-February-17	135.10	Put	Bond Future	7249	7	7249	7	0.00
12/01/2017	EL28 On 02-February-17	135.11	Put	Bond Future	7259	7	7259	7	0.00
12/01/2017	EL28 On 02-February-17	135.12	Put	Bond Future	7269	7	7269	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
12/01/2017	EL28 On 04-May-17			Bond Future	128.63	128.6272	128.6309	128.6272	0.00
12/01/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9269	9	9269	9	0.00
12/01/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9279	9	9279	9	0.00
12/01/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9289	9	9289	9	0.00
12/01/2017	EL28 On 03-August-17			Bond Future	131.18	131.1810	131.1827	131.1810	0.00
12/01/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3987	4	3987	4	0.00
12/01/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3977	4	3977	4	0.00
12/01/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3997	4	3997	4	0.00
12/01/2017	EL28 On 02-November-17			Bond Future	133.88	133.8800	133.8771	133.8800	0.00
12/01/2017	EL28 On 02-November-17	133.87	Call	Bond Future	7	0	7	0	0.00
12/01/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 02-November-17	133.87	Put	Bond Future	0	0	0	0	0.00
12/01/2017	EL28 On 02-November-17	133.89	Put	Bond Future	13	0	13	0	0.00
12/01/2017	EL28 On 02-November-17	133.88	Put	Bond Future	3	0	3	0	0.00
12/01/2017	ES33 On 02-February-17			Bond Future	10.36	79.9890	10.3594	79.9890	8,849.00
12/01/2017	ES33 On 02-February-17	10.61	Call	Bond Future	1603	1	1603	1	0.00
12/01/2017	ES33 On 02-February-17	10.60	Call	Bond Future	1540	1	1540	1	0.00
12/01/2017	ES33 On 02-February-17	10.59	Call	Bond Future	1477	1	1477	1	0.00
12/01/2017	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 04-May-17			Bond Future	10.44	77.7324	10.4354	77.7324	0.00
12/01/2017	ES33 On 04-May-17	10.55	Call	Bond Future	729	0	729	0	0.00
12/01/2017	ES33 On 04-May-17	10.56	Call	Bond Future	793	0	793	0	0.00
12/01/2017	ES33 On 04-May-17	10.54	Call	Bond Future	666	0	666	0	0.00
12/01/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 04-May-17	10.54	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
12/01/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 03-August-17			Bond Future	10.51	79.2712	10.5055	79.2712	0.00
12/01/2017	ES33 On 03-August-17	10.55	Call	Bond Future	281	0	281	0	0.00
12/01/2017	ES33 On 03-August-17	10.53	Call	Bond Future	155	0	155	0	0.00
12/01/2017	ES33 On 03-August-17	10.54	Call	Bond Future	218	0	218	0	0.00
12/01/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 02-November-17			Bond Future	10.57	10.6700	10.5723	10.6700	0.00
12/01/2017	ES33 On 02-November-17	10.66	Call	Bond Future	546	0	546	0	0.00
12/01/2017	ES33 On 02-November-17	10.68	Call	Bond Future	669	0	669	0	0.00
12/01/2017	ES33 On 02-November-17	10.67	Call	Bond Future	608	0	608	0	0.00
12/01/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
12/01/2017	ES42 On 02-February-17			Bond Future	10.48	84.3399	10.4832	84.3399	8,777.00
12/01/2017	ES42 On 04-May-17			Bond Future	10.56	81.6978	10.5585	81.6978	0.00
12/01/2017	ES42 On 03-August-17			Bond Future	10.63	83.3154	10.6271	83.3154	0.00
12/01/2017	ES42 On 02-November-17			Bond Future	10.69	10.7800	10.6915	10.7800	0.00
12/01/2017	GOVI On 02-February-17			GOVI	543.07	539.6990	543.0660	539.6990	486.00
12/01/2017	GOVI On 02-February-17	533.32	Call	GOVI	97460	6	97460	6	0.00
12/01/2017	GOVI On 02-February-17	533.34	Call	GOVI	97260	6	97260	6	0.00
12/01/2017	GOVI On 02-February-17	533.33	Call	GOVI	97360	6	97360	6	0.00
12/01/2017	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 04-May-17			GOVI	553.50	550.0680	553.4990	550.0680	0.00
12/01/2017	GOVI On 04-May-17	262.20	Call	GOVI	2912990	288	2912990	288	0.00
12/01/2017	GOVI On 04-May-17	262.19	Call	GOVI	2913090	288	2913090	288	0.00
12/01/2017	GOVI On 04-May-17	262.18	Call	GOVI	2913190	288	2913190	288	0.00
12/01/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 03-August-17			GOVI	564.45	560.9550	564.4460	560.9550	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
12/01/2017	GOVI On 03-August-17	561.11	Call	GOVI	33360	0	33360	0	0.00
12/01/2017	GOVI On 03-August-17	561.10	Call	GOVI	33460	0	33460	0	0.00
12/01/2017	GOVI On 03-August-17	561.09	Call	GOVI	33560	0	33560	0	0.00
12/01/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 02-November-17			GOVI	576.01	572.4500	576.0060	572.4500	0.00
12/01/2017	GOVI On 02-November-17	572.44	Call	GOVI	35660	0	35660	0	0.00
12/01/2017	GOVI On 02-November-17	572.45	Call	GOVI	35560	0	35560	0	0.00
12/01/2017	GOVI On 02-November-17	572.46	Call	GOVI	35460	0	35460	0	0.00
12/01/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
12/01/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
12/01/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2017	IGOV On 02-February-17			Index Future	246.30	246.4210	246.3000	246.4210	1,031.00
12/01/2017	IGOV On 04-May-17			Index Future	251.05	251.1710	251.0470	251.1710	0.00
12/01/2017	IGOV On 03-August-17			Index Future	256.03	256.1570	256.0270	256.1570	0.00
12/01/2017	IGOV On 02-November-17			Index Future	261.29	261.4200	261.2850	261.4200	0.00
12/01/2017	ILBI On 02-February-17			Index Future	664.27	664.5200	664.2740	664.5200	157.00
12/01/2017	ILBI On 04-May-17			Index Future	677.14	677.3860	677.1350	677.3860	0.00
12/01/2017	ILBI On 03-August-17			Index Future	690.47	690.7220	690.4660	690.7220	0.00
12/01/2017	ILBI On 02-November-17			Index Future	704.02	704.2800	704.0210	704.2800	0.00
12/01/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0028	100.0028	100.0028	0.00
12/01/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6135	99.6133	99.6135	0.00
12/01/2017	IS01 On 21-September-17			Interest Rate Swap	99.64	99.6416	99.6359	99.6416	0.00
12/01/2017	IS01 On 21-December-17			Interest Rate Swap	99.88	99.8924	99.8810	99.8924	0.00
12/01/2017	IS01 On 15-March-18			Interest Rate Swap	99.90	99.9236	99.9025	99.9236	0.00
12/01/2017	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9211	99.9101	99.9211	0.00
12/01/2017	IS02 On 16-March-18			Interest Rate Swap	99.19	99.2081	99.1869	99.2081	0.00
12/01/2017	IS02 On 15-June-18			Interest Rate Swap	98.84	98.8674	98.8358	98.8674	0.00
12/01/2017	IS02 On 21-September-18			Interest Rate Swap	98.88	98.9259	98.8767	98.9259	0.00
12/01/2017	IS02 On 21-December-18			Interest Rate Swap	99.36	99.4200	99.3600	99.4200	0.00
12/01/2017	IS02 On 15-March-19			Interest Rate Swap	99.85	99.9180	99.8478	99.9180	0.00
12/01/2017	IS05 On 17-December-20			Interest Rate Swap	97.54	97.7389	97.5361	97.7389	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
12/01/2017	IS05 On 16-March-21			Interest Rate Swap	96.84	97.0650	96.8394	97.0650	0.00
12/01/2017	IS05 On 15-June-21			Interest Rate Swap	96.11	96.3566	96.1053	96.3566	0.00
12/01/2017	IS05 On 21-September-21			Interest Rate Swap	96.34	96.6217	96.3427	96.6217	0.00
12/01/2017	IS05 On 21-December-21			Interest Rate Swap	98.57	98.8742	98.5727	98.8742	50.00
12/01/2017	IS05 On 15-March-22			Interest Rate Swap	98.76	99.0884	98.7647	99.0884	0.00
12/01/2017	IS10 On 17-December-25			Interest Rate Swap	97.32	97.9121	97.3245	97.9121	0.00
12/01/2017	IS10 On 16-March-26			Interest Rate Swap	94.40	95.0096	94.3986	95.0096	0.00
12/01/2017	IS10 On 15-June-26			Interest Rate Swap	93.18	93.8133	93.1813	93.8133	0.00
12/01/2017	IS10 On 21-September-26			Interest Rate Swap	95.31	95.9556	95.3127	95.9556	0.00
12/01/2017	IS10 On 21-December-26			Interest Rate Swap	99.03	99.6729	99.0286	99.6729	0.00
12/01/2017	IS10 On 15-March-27			Interest Rate Swap	97.63	98.2920	97.6320	98.2920	0.00
12/01/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/01/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/01/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/01/2017	JBAF On 18-January-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
12/01/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
12/01/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
12/01/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
12/01/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
12/01/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
12/01/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
12/01/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
12/01/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
12/01/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
12/01/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
12/01/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/01/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
12/01/2017	R023 On 02-February-17			Bond Future	8.41	99.9572	8.4058	99.9572	18,877.00
12/01/2017	R023 On 02-February-17	8.86	Call	Bond Future	2121	2	2121	2	0.00
12/01/2017	R023 On 02-February-17	8.85	Call	Bond Future	2080	2	2080	2	0.00
12/01/2017	R023 On 02-February-17	8.84	Call	Bond Future	2040	2	2040	2	0.00
12/01/2017	R023 On 02-February-17	8.85	Put	Bond Future	70	0	70	0	0.00
12/01/2017	R023 On 02-February-17	8.86	Put	Bond Future	66	0	66	0	0.00

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12/01/2017	R023 On 02-February-17	8.84	Put	Bond Future	74	0	74	0	0.00
12/01/2017	R023 On 04-May-17			Bond Future	8.44	97.9456	8.4374	97.9456	0.00
12/01/2017	R023 On 04-May-17	8.59	Call	Bond Future	1754	2	1754	2	0.00
12/01/2017	R023 On 04-May-17	8.61	Call	Bond Future	1805	2	1805	2	0.00
12/01/2017	R023 On 04-May-17	8.60	Call	Bond Future	1779	2	1779	2	0.00
12/01/2017	R023 On 04-May-17	8.59	Put	Bond Future	1080	1	1080	1	0.00
12/01/2017	R023 On 04-May-17	8.61	Put	Bond Future	1043	1	1043	1	0.00
12/01/2017	R023 On 04-May-17	8.60	Put	Bond Future	1061	1	1061	1	0.00
12/01/2017	R023 On 03-August-17			Bond Future	8.46	99.8843	8.4573	99.8843	0.00
12/01/2017	R023 On 03-August-17	8.58	Call	Bond Future	2119	2	2119	2	0.00
12/01/2017	R023 On 03-August-17	8.60	Call	Bond Future	2166	2	2166	2	0.00
12/01/2017	R023 On 03-August-17	8.59	Call	Bond Future	2142	2	2142	2	0.00
12/01/2017	R023 On 03-August-17	8.58	Put	Bond Future	1595	2	1595	2	0.00
12/01/2017	R023 On 03-August-17	8.59	Put	Bond Future	1576	2	1576	2	0.00
12/01/2017	R023 On 03-August-17	8.60	Put	Bond Future	1557	2	1557	2	0.00
12/01/2017	R023 On 02-November-17			Bond Future	8.47	8.5700	8.4681	8.5700	0.00
12/01/2017	R023 On 02-November-17	8.56	Call	Bond Future	379	0	379	0	0.00
12/01/2017	R023 On 02-November-17	8.57	Call	Bond Future	420	0	420	0	0.00
12/01/2017	R023 On 02-November-17	8.58	Call	Bond Future	461	0	461	0	0.00
12/01/2017	R023 On 02-November-17	8.57	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R023 On 02-November-17	8.58	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R023 On 02-November-17	8.56	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 02-February-17			Bond Future	9.38	98.7812	9.3823	98.7812	7,811.00
12/01/2017	R035 On 02-February-17	9.51	Call	Bond Future	1055	0	1055	0	0.00
12/01/2017	R035 On 02-February-17	9.52	Call	Bond Future	1137	0	1137	0	0.00
12/01/2017	R035 On 02-February-17	9.50	Call	Bond Future	973	0	973	0	0.00
12/01/2017	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 04-May-17			Bond Future	9.43	96.1761	9.4267	96.1761	0.00
12/01/2017	R035 On 04-May-17	9.53	Call	Bond Future	846	0	846	0	0.00
12/01/2017	R035 On 04-May-17	9.55	Call	Bond Future	1009	0	1009	0	0.00
12/01/2017	R035 On 04-May-17	9.54	Call	Bond Future	928	0	928	0	0.00
12/01/2017	R035 On 04-May-17	9.53	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
12/01/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 03-August-17			Bond Future	9.47	98.0799	9.4653	98.0799	0.00
12/01/2017	R035 On 03-August-17	9.52	Call	Bond Future	445	0	445	0	0.00
12/01/2017	R035 On 03-August-17	9.51	Call	Bond Future	364	0	364	0	0.00
12/01/2017	R035 On 03-August-17	9.50	Call	Bond Future	283	0	283	0	0.00
12/01/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	1	0	1	0.00
12/01/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 02-November-17			Bond Future	9.50	9.6000	9.4998	9.6000	0.00
12/01/2017	R035 On 02-November-17	9.60	Call	Bond Future	805	0	805	0	0.00
12/01/2017	R035 On 02-November-17	9.61	Call	Bond Future	884	0	884	0	0.00
12/01/2017	R035 On 02-November-17	9.59	Call	Bond Future	725	0	725	0	0.00
12/01/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R186 On 02-February-17			Bond Future	8.70	112.4825	8.7001	112.4825	116,613.00
12/01/2017	R186 On 02-February-17	9.50	Call	Bond Future	5460	5	5460	5	0.00
12/01/2017	R186 On 02-February-17	8.87	Call	Bond Future	1679	1	1679	1	0.00
12/01/2017	R186 On 02-February-17	9.40	Call	Bond Future	4812	4	4812	4	0.00
12/01/2017	R186 On 02-February-17	8.37	Call	Bond Future	214	0	214	0	500.00
12/01/2017	R186 On 02-February-17	8.79	Call	Bond Future	1319	1	1319	1	0.00
12/01/2017	R186 On 02-February-17	8.95	Call	Bond Future	2081	2	2081	2	0.00
12/01/2017	R186 On 02-February-17	9.02	Call	Bond Future	2462	2	2462	2	0.00
12/01/2017	R186 On 02-February-17	8.00	Call	Bond Future	16	0	16	0	7,000.00
12/01/2017	R186 On 02-February-17	8.60	Call	Bond Future	658	0	658	0	7,000.00
12/01/2017	R186 On 02-February-17	8.81	Call	Bond Future	1405	1	1405	1	0.00
12/01/2017	R186 On 02-February-17	8.43	Call	Bond Future	297	0	297	0	750.00
12/01/2017	R186 On 02-February-17	8.80	Call	Bond Future	1362	1	1362	1	0.00
12/01/2017	R186 On 02-February-17	8.90	Call	Bond Future	1825	1	1825	1	0.00
12/01/2017	R186 On 02-February-17	8.62	Call	Bond Future	714	1	714	1	500.00
12/01/2017	R186 On 02-February-17	9.10	Call	Bond Future	2927	2	2927	2	0.00
12/01/2017	R186 On 02-February-17	9.40	Put	Bond Future	25	0	25	0	750.00
12/01/2017	R186 On 02-February-17	8.79	Put	Bond Future	689	1	689	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
12/01/2017	R186 On 02-February-17	8.95	Put	Bond Future	339	1	339	1	2,546.00
12/01/2017	R186 On 02-February-17	9.02	Put	Bond Future	239	0	239	0	500.00
12/01/2017	R186 On 02-February-17	8.37	Put	Bond Future	2572	3	2572	3	0.00
12/01/2017	R186 On 02-February-17	8.60	Put	Bond Future	1366	2	1366	2	0.00
12/01/2017	R186 On 02-February-17	9.50	Put	Bond Future	12	0	12	0	13,500.00
12/01/2017	R186 On 02-February-17	8.87	Put	Bond Future	491	1	491	1	500.00
12/01/2017	R186 On 02-February-17	8.62	Put	Bond Future	1280	2	1280	2	0.00
12/01/2017	R186 On 02-February-17	8.81	Put	Bond Future	635	1	635	1	0.00
12/01/2017	R186 On 02-February-17	9.10	Put	Bond Future	157	0	157	0	2,546.00
12/01/2017	R186 On 02-February-17	8.00	Put	Bond Future	5097	6	5097	6	0.00
12/01/2017	R186 On 02-February-17	8.90	Put	Bond Future	429	1	429	1	750.00
12/01/2017	R186 On 02-February-17	8.80	Put	Bond Future	661	1	661	1	0.00
12/01/2017	R186 On 02-February-17	8.43	Put	Bond Future	2221	3	2221	3	0.00
12/01/2017	R186 On 04-May-17			Bond Future	8.74	114.6436	8.7379	114.6436	0.00
12/01/2017	R186 On 04-May-17	8.91	Call	Bond Future	2868	3	2868	3	0.00
12/01/2017	R186 On 04-May-17	8.89	Call	Bond Future	2789	2	2789	2	0.00
12/01/2017	R186 On 04-May-17	8.90	Call	Bond Future	2828	2	2828	2	0.00
12/01/2017	R186 On 04-May-17	8.89	Put	Bond Future	1746	2	1746	2	0.00
12/01/2017	R186 On 04-May-17	8.90	Put	Bond Future	1718	2	1718	2	0.00
12/01/2017	R186 On 04-May-17	8.91	Put	Bond Future	1689	2	1689	2	0.00
12/01/2017	R186 On 03-August-17			Bond Future	8.77	111.6083	8.7674	111.6083	0.00
12/01/2017	R186 On 03-August-17	8.91	Call	Bond Future	3533	3	3533	3	0.00
12/01/2017	R186 On 03-August-17	8.93	Call	Bond Future	3607	3	3607	3	0.00
12/01/2017	R186 On 03-August-17	8.92	Call	Bond Future	3570	3	3570	3	0.00
12/01/2017	R186 On 03-August-17	8.91	Put	Bond Future	2575	3	2575	3	0.00
12/01/2017	R186 On 03-August-17	8.92	Put	Bond Future	2545	3	2545	3	0.00
12/01/2017	R186 On 03-August-17	8.93	Put	Bond Future	2516	3	2516	3	0.00
12/01/2017	R186 On 02-November-17			Bond Future	8.79	8.8900	8.7855	8.8900	0.00
12/01/2017	R186 On 02-November-17	8.88	Call	Bond Future	623	0	623	0	0.00
12/01/2017	R186 On 02-November-17	8.89	Call	Bond Future	688	0	688	0	0.00
12/01/2017	R186 On 02-November-17	8.90	Call	Bond Future	754	0	754	0	0.00
12/01/2017	R186 On 02-November-17	8.89	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R186 On 02-November-17	8.90	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R186 On 02-November-17	8.88	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
12/01/2017	R197 On 02-February-17			Bond Future	294.30	294.2955	294.2988	294.2955	1,246.00
12/01/2017	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 02-February-17	302.58	Put	Bond Future	8281	8	8281	8	0.00
12/01/2017	R197 On 02-February-17	302.59	Put	Bond Future	8291	8	8291	8	0.00
12/01/2017	R197 On 02-February-17	302.57	Put	Bond Future	8271	8	8271	8	0.00
12/01/2017	R197 On 04-May-17			Bond Future	299.97	299.9681	299.9709	299.9681	0.00
12/01/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 04-May-17	308.59	Put	Bond Future	8619	9	8619	9	0.00
12/01/2017	R197 On 04-May-17	308.60	Put	Bond Future	8629	9	8629	9	0.00
12/01/2017	R197 On 04-May-17	308.58	Put	Bond Future	8609	9	8609	9	0.00
12/01/2017	R197 On 03-August-17			Bond Future	299.01	299.0147	299.0133	299.0147	0.00
12/01/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 03-August-17	308.05	Put	Bond Future	9037	9	9037	9	0.00
12/01/2017	R197 On 03-August-17	308.06	Put	Bond Future	9047	9	9047	9	0.00
12/01/2017	R197 On 03-August-17	308.07	Put	Bond Future	9057	9	9057	9	0.00
12/01/2017	R197 On 02-November-17			Bond Future	305.16	305.1600	305.1556	305.1600	0.00
12/01/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R197 On 02-November-17	305.15	Call	Bond Future	6	0	6	0	0.00
12/01/2017	R197 On 02-November-17	305.16	Put	Bond Future	4	0	4	0	0.00
12/01/2017	R197 On 02-November-17	305.17	Put	Bond Future	14	0	14	0	0.00
12/01/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-February-17			Bond Future	242.86	242.8593	242.8619	242.8593	36,248.00
12/01/2017	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-February-17	251.72	Put	Bond Future	8858	9	8858	9	0.00
12/01/2017	R202 On 02-February-17	251.74	Put	Bond Future	8878	9	8878	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
12/01/2017	R202 On 02-February-17	251.73	Put	Bond Future	8868	9	8868	9	0.00
12/01/2017	R202 On 04-May-17			Bond Future	247.54	247.5401	247.5423	247.5401	0.00
12/01/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 04-May-17	256.71	Put	Bond Future	9168	9	9168	9	0.00
12/01/2017	R202 On 04-May-17	256.72	Put	Bond Future	9178	9	9178	9	0.00
12/01/2017	R202 On 04-May-17	256.73	Put	Bond Future	9188	9	9188	9	0.00
12/01/2017	R202 On 03-August-17			Bond Future	248.78	248.7850	248.7837	248.7850	0.00
12/01/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 03-August-17	258.36	Put	Bond Future	9576	10	9576	10	0.00
12/01/2017	R202 On 03-August-17	258.37	Put	Bond Future	9586	10	9586	10	0.00
12/01/2017	R202 On 03-August-17	258.35	Put	Bond Future	9566	10	9566	10	0.00
12/01/2017	R202 On 02-November-17			Bond Future	253.89	253.9000	253.8938	253.9000	0.00
12/01/2017	R202 On 02-November-17	253.89	Call	Bond Future	4	0	4	0	0.00
12/01/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R202 On 02-November-17	253.91	Put	Bond Future	16	0	16	0	0.00
12/01/2017	R202 On 02-November-17	253.90	Put	Bond Future	6	0	6	0	0.00
12/01/2017	R203 On 02-February-17			Bond Future	7.69	103.5971	7.6857	103.5971	27,216.00
12/01/2017	R203 On 02-February-17	7.70	Call	Bond Future	65	0	65	0	0.00
12/01/2017	R203 On 02-February-17	7.72	Call	Bond Future	71	0	71	0	0.00
12/01/2017	R203 On 02-February-17	7.71	Call	Bond Future	68	0	68	0	0.00
12/01/2017	R203 On 02-February-17	7.71	Put	Bond Future	54	0	54	0	0.00
12/01/2017	R203 On 02-February-17	7.72	Put	Bond Future	51	0	51	0	0.00
12/01/2017	R203 On 02-February-17	7.70	Put	Bond Future	56	0	56	0	0.00
12/01/2017	R203 On 04-May-17			Bond Future	7.51	101.4147	7.5050	101.4147	0.00
12/01/2017	R203 On 04-May-17	6.91	Call	Bond Future	17	0	17	0	0.00
12/01/2017	R203 On 04-May-17	6.92	Call	Bond Future	18	0	18	0	0.00
12/01/2017	R203 On 04-May-17	6.93	Call	Bond Future	18	0	18	0	0.00
12/01/2017	R203 On 04-May-17	6.92	Put	Bond Future	223	0	223	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
12/01/2017	R203 On 04-May-17	6.91	Put	Bond Future	226	0	226	0	0.00
12/01/2017	R203 On 04-May-17	6.93	Put	Bond Future	220	0	220	0	0.00
12/01/2017	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
12/01/2017	R203 On 03-August-17	4.87	Call	Bond Future	49	0	49	0	0.00
12/01/2017	R203 On 03-August-17	4.89	Call	Bond Future	50	0	50	0	0.00
12/01/2017	R203 On 03-August-17	4.88	Call	Bond Future	50	0	50	0	0.00
12/01/2017	R203 On 03-August-17	4.88	Put	Bond Future	27	0	27	0	0.00
12/01/2017	R203 On 03-August-17	4.89	Put	Bond Future	26	0	26	0	0.00
12/01/2017	R203 On 03-August-17	4.87	Put	Bond Future	27	0	27	0	0.00
12/01/2017	R204 On 02-February-17			Bond Future	7.83	101.2699	7.8287	101.2699	30,150.00
12/01/2017	R204 On 02-February-17	8.28	Call	Bond Future	779	1	779	1	0.00
12/01/2017	R204 On 02-February-17	8.30	Call	Bond Future	811	1	811	1	0.00
12/01/2017	R204 On 02-February-17	8.29	Call	Bond Future	795	1	795	1	0.00
12/01/2017	R204 On 02-February-17	8.28	Put	Bond Future	10	0	10	0	0.00
12/01/2017	R204 On 02-February-17	8.30	Put	Bond Future	9	0	9	0	0.00
12/01/2017	R204 On 02-February-17	8.29	Put	Bond Future	9	0	9	0	0.00
12/01/2017	R204 On 04-May-17			Bond Future	7.84	103.2156	7.8404	103.2156	0.00
12/01/2017	R204 On 04-May-17	7.90	Call	Bond Future	428	0	428	0	0.00
12/01/2017	R204 On 04-May-17	7.92	Call	Bond Future	444	0	444	0	0.00
12/01/2017	R204 On 04-May-17	7.91	Call	Bond Future	436	0	436	0	0.00
12/01/2017	R204 On 04-May-17	7.91	Put	Bond Future	332	0	332	0	0.00
12/01/2017	R204 On 04-May-17	7.92	Put	Bond Future	325	0	325	0	0.00
12/01/2017	R204 On 04-May-17	7.90	Put	Bond Future	339	0	339	0	0.00
12/01/2017	R204 On 03-August-17			Bond Future	7.81	101.2170	7.8070	101.2170	0.00
12/01/2017	R204 On 03-August-17	7.75	Call	Bond Future	432	0	432	0	0.00
12/01/2017	R204 On 03-August-17	7.76	Call	Bond Future	438	0	438	0	0.00
12/01/2017	R204 On 03-August-17	7.77	Call	Bond Future	444	0	444	0	0.00
12/01/2017	R204 On 03-August-17	7.75	Put	Bond Future	505	1	505	1	0.00
12/01/2017	R204 On 03-August-17	7.76	Put	Bond Future	498	1	498	1	0.00
12/01/2017	R204 On 03-August-17	7.77	Put	Bond Future	492	1	492	1	0.00
12/01/2017	R204 On 02-November-17			Bond Future	7.69	7.7500	7.6858	7.7500	0.00
12/01/2017	R204 On 02-November-17	7.76	Call	Bond Future	78	0	78	0	0.00
12/01/2017	R204 On 02-November-17	7.74	Call	Bond Future	57	0	57	0	0.00
12/01/2017	R204 On 02-November-17	7.75	Call	Bond Future	68	0	68	0	0.00

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12/01/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R207 On 02-February-17			Bond Future	7.96	98.4440	7.9646	98.4440	74,783.00
12/01/2017	R207 On 02-February-17	8.91	Call	Bond Future	2370	2	2370	2	62.00
12/01/2017	R207 On 02-February-17	9.22	Call	Bond Future	3131	3	3131	3	0.00
12/01/2017	R207 On 02-February-17	9.24	Call	Bond Future	3180	3	3180	3	0.00
12/01/2017	R207 On 02-February-17	9.23	Call	Bond Future	3156	3	3156	3	0.00
12/01/2017	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R207 On 02-February-17	8.91	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R207 On 04-May-17			Bond Future	7.99	100.3354	7.9904	100.3354	0.00
12/01/2017	R207 On 04-May-17	8.20	Call	Bond Future	903	1	903	1	0.00
12/01/2017	R207 On 04-May-17	8.22	Call	Bond Future	933	1	933	1	0.00
12/01/2017	R207 On 04-May-17	8.21	Call	Bond Future	918	1	918	1	0.00
12/01/2017	R207 On 04-May-17	8.20	Put	Bond Future	412	0	412	0	0.00
12/01/2017	R207 On 04-May-17	8.22	Put	Bond Future	395	0	395	0	0.00
12/01/2017	R207 On 04-May-17	8.21	Put	Bond Future	404	0	404	0	0.00
12/01/2017	R207 On 03-August-17			Bond Future	7.99	98.6775	7.9917	98.6775	0.00
12/01/2017	R207 On 03-August-17	8.19	Call	Bond Future	1052	1	1052	1	51.00
12/01/2017	R207 On 03-August-17	8.40	Call	Bond Future	1339	1	1339	1	0.00
12/01/2017	R207 On 03-August-17	8.39	Call	Bond Future	1324	1	1324	1	0.00
12/01/2017	R207 On 03-August-17	8.41	Call	Bond Future	1353	1	1353	1	0.00
12/01/2017	R207 On 03-August-17	8.39	Put	Bond Future	472	1	472	1	0.00
12/01/2017	R207 On 03-August-17	8.41	Put	Bond Future	458	1	458	1	0.00
12/01/2017	R207 On 03-August-17	8.19	Put	Bond Future	626	1	626	1	0.00
12/01/2017	R207 On 03-August-17	8.40	Put	Bond Future	465	1	465	1	0.00
12/01/2017	R207 On 02-November-17			Bond Future	7.95	8.0400	7.9450	8.0400	0.00
12/01/2017	R207 On 02-November-17	8.03	Call	Bond Future	166	0	166	0	0.00
12/01/2017	R207 On 02-November-17	8.05	Call	Bond Future	205	0	205	0	0.00
12/01/2017	R207 On 02-November-17	8.04	Call	Bond Future	186	0	186	0	0.00
12/01/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00

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12/01/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R208 On 02-February-17			Bond Future	8.08	97.5233	8.0834	97.5233	29,322.00
12/01/2017	R208 On 02-February-17	8.64	Call	Bond Future	1868	2	1868	2	0.00
12/01/2017	R208 On 02-February-17	8.65	Call	Bond Future	1899	2	1899	2	0.00
12/01/2017	R208 On 02-February-17	8.63	Call	Bond Future	1836	2	1836	2	0.00
12/01/2017	R208 On 02-February-17	8.65	Put	Bond Future	15	0	15	0	0.00
12/01/2017	R208 On 02-February-17	8.64	Put	Bond Future	16	0	16	0	0.00
12/01/2017	R208 On 02-February-17	8.63	Put	Bond Future	18	0	18	0	0.00
12/01/2017	R208 On 04-May-17			Bond Future	8.11	95.9942	8.1060	95.9942	0.00
12/01/2017	R208 On 04-May-17	8.37	Call	Bond Future	1393	1	1393	1	0.00
12/01/2017	R208 On 04-May-17	8.39	Call	Bond Future	1434	1	1434	1	0.00
12/01/2017	R208 On 04-May-17	8.38	Call	Bond Future	1413	1	1413	1	0.00
12/01/2017	R208 On 04-May-17	8.37	Put	Bond Future	554	1	554	1	0.00
12/01/2017	R208 On 04-May-17	8.38	Put	Bond Future	543	1	543	1	0.00
12/01/2017	R208 On 04-May-17	8.39	Put	Bond Future	532	1	532	1	0.00
12/01/2017	R208 On 03-August-17			Bond Future	8.11	97.8945	8.1115	97.8945	0.00
12/01/2017	R208 On 03-August-17	8.30	Call	Bond Future	1514	1	1514	1	0.00
12/01/2017	R208 On 03-August-17	8.32	Call	Bond Future	1550	1	1550	1	0.00
12/01/2017	R208 On 03-August-17	8.31	Call	Bond Future	1532	1	1532	1	0.00
12/01/2017	R208 On 03-August-17	8.32	Put	Bond Future	922	1	922	1	0.00
12/01/2017	R208 On 03-August-17	8.31	Put	Bond Future	934	1	934	1	0.00
12/01/2017	R208 On 03-August-17	8.30	Put	Bond Future	946	1	946	1	0.00
12/01/2017	R208 On 02-November-17			Bond Future	8.10	8.1900	8.0954	8.1900	0.00
12/01/2017	R208 On 02-November-17	8.18	Call	Bond Future	241	0	241	0	0.00
12/01/2017	R208 On 02-November-17	8.20	Call	Bond Future	297	0	297	0	0.00
12/01/2017	R208 On 02-November-17	8.19	Call	Bond Future	269	0	269	0	0.00
12/01/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R209 On 02-February-17			Bond Future	9.34	74.3323	9.3355	74.3323	66,471.00
12/01/2017	R209 On 02-February-17	9.55	Call	Bond Future	1928	2	1928	2	0.00
12/01/2017	R209 On 02-February-17	9.53	Call	Bond Future	1832	1	1832	1	0.00
12/01/2017	R209 On 02-February-17	9.54	Call	Bond Future	1880	2	1880	2	0.00
12/01/2017	R209 On 02-February-17	9.53	Put	Bond Future	494	1	494	1	0.00

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12/01/2017	R209 On 02-February-17	9.54	Put	Bond Future	474	1	474	1	0.00
12/01/2017	R209 On 02-February-17	9.55	Put	Bond Future	454	1	454	1	0.00
12/01/2017	R209 On 04-May-17			Bond Future	9.38	72.6097	9.3759	72.6097	0.00
12/01/2017	R209 On 04-May-17	9.63	Call	Bond Future	3356	0	3356	0	0.00
12/01/2017	R209 On 04-May-17	8.93	Call	Bond Future	1146	0	1146	0	0.00
12/01/2017	R209 On 04-May-17	9.46	Call	Bond Future	2693	2	2693	2	0.00
12/01/2017	R209 On 04-May-17	9.48	Call	Bond Future	2766	2	2766	2	0.00
12/01/2017	R209 On 04-May-17	9.47	Call	Bond Future	2730	2	2730	2	0.00
12/01/2017	R209 On 04-May-17	9.33	Call	Bond Future	2241	0	2241	0	0.00
12/01/2017	R209 On 04-May-17	9.63	Put	Bond Future	1630	0	1630	0	0.00
12/01/2017	R209 On 04-May-17	8.93	Put	Bond Future	4332	0	4332	0	0.00
12/01/2017	R209 On 04-May-17	9.46	Put	Bond Future	2115	2	2115	2	0.00
12/01/2017	R209 On 04-May-17	9.33	Put	Bond Future	2560	0	2560	0	0.00
12/01/2017	R209 On 04-May-17	9.47	Put	Bond Future	2083	2	2083	2	0.00
12/01/2017	R209 On 04-May-17	9.48	Put	Bond Future	2052	2	2052	2	0.00
12/01/2017	R209 On 03-August-17			Bond Future	9.41	74.0471	9.4106	74.0471	0.00
12/01/2017	R209 On 03-August-17	9.44	Call	Bond Future	3370	3	3370	3	0.00
12/01/2017	R209 On 03-August-17	9.43	Call	Bond Future	3336	3	3336	3	0.00
12/01/2017	R209 On 03-August-17	9.45	Call	Bond Future	3405	3	3405	3	0.00
12/01/2017	R209 On 03-August-17	9.44	Put	Bond Future	3169	3	3169	3	0.00
12/01/2017	R209 On 03-August-17	9.45	Put	Bond Future	3135	3	3135	3	0.00
12/01/2017	R209 On 03-August-17	9.43	Put	Bond Future	3203	4	3203	4	0.00
12/01/2017	R209 On 02-November-17			Bond Future	9.44	9.5300	9.4396	9.5300	0.00
12/01/2017	R209 On 02-November-17	9.54	Call	Bond Future	680	0	680	0	0.00
12/01/2017	R209 On 02-November-17	9.52	Call	Bond Future	545	0	545	0	0.00
12/01/2017	R209 On 02-November-17	9.53	Call	Bond Future	613	0	613	0	0.00
12/01/2017	R209 On 02-November-17	9.54	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R209 On 02-November-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R209 On 02-November-17	9.53	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-February-17			Bond Future	185.61	185.6121	185.6141	185.6121	1,779.00
12/01/2017	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-February-17	190.86	Put	Bond Future	5246	5	5246	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2017	R210 On 02-February-17	190.84	Put	Bond Future	5226	5	5226	5	0.00
12/01/2017	R210 On 02-February-17	190.85	Put	Bond Future	5236	5	5236	5	0.00
12/01/2017	R210 On 04-May-17			Bond Future	186.87	186.8703	186.8719	186.8703	0.00
12/01/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 04-May-17	192.31	Put	Bond Future	5438	5	5438	5	0.00
12/01/2017	R210 On 04-May-17	192.32	Put	Bond Future	5448	5	5448	5	0.00
12/01/2017	R210 On 04-May-17	192.33	Put	Bond Future	5458	5	5458	5	0.00
12/01/2017	R210 On 03-August-17			Bond Future	190.58	190.5803	190.5791	190.5803	0.00
12/01/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 03-August-17	196.29	Put	Bond Future	5711	6	5711	6	0.00
12/01/2017	R210 On 03-August-17	196.30	Put	Bond Future	5721	6	5721	6	0.00
12/01/2017	R210 On 03-August-17	196.28	Put	Bond Future	5701	6	5701	6	0.00
12/01/2017	R210 On 02-November-17			Bond Future	192.08	192.0800	192.0761	192.0800	0.00
12/01/2017	R210 On 02-November-17	192.07	Call	Bond Future	6	0	6	0	0.00
12/01/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-November-17	192.08	Put	Bond Future	4	0	4	0	0.00
12/01/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R210 On 02-November-17	192.09	Put	Bond Future	14	0	14	0	0.00
12/01/2017	R212 On 02-February-17			Bond Future	145.65	145.6188	145.6546	145.6188	3,380.00
12/01/2017	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 02-February-17	149.28	Put	Bond Future	3625	4	3625	4	0.00
12/01/2017	R212 On 02-February-17	149.29	Put	Bond Future	3635	4	3635	4	0.00
12/01/2017	R212 On 02-February-17	149.27	Put	Bond Future	3615	4	3615	4	0.00
12/01/2017	R212 On 04-May-17			Bond Future	148.46	148.4256	148.4619	148.4256	0.00
12/01/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 04-May-17	152.23	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
12/01/2017	R212 On 04-May-17	152.24	Put	Bond Future	3778	4	3778	4	0.00
12/01/2017	R212 On 04-May-17	152.25	Put	Bond Future	3788	4	3788	4	0.00
12/01/2017	R212 On 04-May-17	152.23	Put	Bond Future	3768	4	3768	4	0.00
12/01/2017	R212 On 03-August-17			Bond Future	149.37	149.3390	149.3738	149.3390	0.00
12/01/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 03-August-17	153.34	Put	Bond Future	3966	4	3966	4	0.00
12/01/2017	R212 On 03-August-17	153.35	Put	Bond Future	3976	4	3976	4	0.00
12/01/2017	R212 On 03-August-17	153.36	Put	Bond Future	3986	4	3986	4	0.00
12/01/2017	R212 On 02-November-17			Bond Future	152.44	152.4100	152.4422	152.4100	0.00
12/01/2017	R212 On 02-November-17	152.41	Call	Bond Future	32	0	32	0	0.00
12/01/2017	R212 On 02-November-17	152.42	Call	Bond Future	22	0	22	0	0.00
12/01/2017	R212 On 02-November-17	152.40	Call	Bond Future	42	0	42	0	0.00
12/01/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R213 On 02-February-17			Bond Future	9.15	85.6349	9.1463	85.6349	50,655.00
12/01/2017	R213 On 02-February-17	9.40	Call	Bond Future	2080	2	2080	2	0.00
12/01/2017	R213 On 02-February-17	9.42	Call	Bond Future	2182	2	2182	2	0.00
12/01/2017	R213 On 02-February-17	9.41	Call	Bond Future	2131	2	2131	2	0.00
12/01/2017	R213 On 02-February-17	9.40	Put	Bond Future	359	1	359	1	0.00
12/01/2017	R213 On 02-February-17	9.41	Put	Bond Future	343	1	343	1	0.00
12/01/2017	R213 On 02-February-17	9.42	Put	Bond Future	327	1	327	1	0.00
12/01/2017	R213 On 04-May-17			Bond Future	9.19	83.7285	9.1860	83.7285	0.00
12/01/2017	R213 On 04-May-17	9.36	Call	Bond Future	2934	3	2934	3	0.00
12/01/2017	R213 On 04-May-17	9.37	Call	Bond Future	2973	3	2973	3	0.00
12/01/2017	R213 On 04-May-17	9.35	Call	Bond Future	2896	3	2896	3	0.00
12/01/2017	R213 On 04-May-17	9.36	Put	Bond Future	1762	2	1762	2	0.00
12/01/2017	R213 On 04-May-17	9.37	Put	Bond Future	1734	2	1734	2	0.00
12/01/2017	R213 On 04-May-17	9.35	Put	Bond Future	1790	2	1790	2	0.00
12/01/2017	R213 On 03-August-17			Bond Future	9.22	85.3859	9.2195	85.3859	0.00
12/01/2017	R213 On 03-August-17	9.33	Call	Bond Future	3539	3	3539	3	0.00
12/01/2017	R213 On 03-August-17	9.34	Call	Bond Future	3575	3	3575	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2017	R213 On 03-August-17	9.35	Call	Bond Future	3610	3	3610	3	0.00
12/01/2017	R213 On 03-August-17	9.34	Put	Bond Future	2769	3	2769	3	0.00
12/01/2017	R213 On 03-August-17	9.35	Put	Bond Future	2739	3	2739	3	0.00
12/01/2017	R213 On 03-August-17	9.33	Put	Bond Future	2800	3	2800	3	0.00
12/01/2017	R213 On 02-November-17			Bond Future	9.25	9.3500	9.2487	9.3500	0.00
12/01/2017	R213 On 02-November-17	9.36	Call	Bond Future	737	0	737	0	0.00
12/01/2017	R213 On 02-November-17	9.34	Call	Bond Future	605	0	605	0	0.00
12/01/2017	R213 On 02-November-17	9.35	Call	Bond Future	671	0	671	0	0.00
12/01/2017	R213 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R213 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R213 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R214 On 02-February-17			Bond Future	9.40	74.8034	9.4008	74.8034	36,737.00
12/01/2017	R214 On 02-February-17	9.67	Call	Bond Future	2308	2	2308	2	0.00
12/01/2017	R214 On 02-February-17	9.66	Call	Bond Future	2255	2	2255	2	0.00
12/01/2017	R214 On 02-February-17	9.68	Call	Bond Future	2362	2	2362	2	0.00
12/01/2017	R214 On 02-February-17	9.67	Put	Bond Future	378	1	378	1	0.00
12/01/2017	R214 On 02-February-17	9.68	Put	Bond Future	362	1	362	1	0.00
12/01/2017	R214 On 02-February-17	9.66	Put	Bond Future	395	1	395	1	0.00
12/01/2017	R214 On 04-May-17			Bond Future	9.44	72.9427	9.4393	72.9427	0.00
12/01/2017	R214 On 04-May-17	9.58	Call	Bond Future	3054	3	3054	3	0.00
12/01/2017	R214 On 04-May-17	9.56	Call	Bond Future	2975	3	2975	3	0.00
12/01/2017	R214 On 04-May-17	9.57	Call	Bond Future	3014	3	3014	3	0.00
12/01/2017	R214 On 04-May-17	9.56	Put	Bond Future	2106	2	2106	2	0.00
12/01/2017	R214 On 04-May-17	9.57	Put	Bond Future	2074	2	2074	2	0.00
12/01/2017	R214 On 04-May-17	9.58	Put	Bond Future	2042	2	2042	2	0.00
12/01/2017	R214 On 03-August-17			Bond Future	9.47	74.3866	9.4727	74.3866	0.00
12/01/2017	R214 On 03-August-17	9.51	Call	Bond Future	3594	3	3594	3	0.00
12/01/2017	R214 On 03-August-17	9.53	Call	Bond Future	3667	3	3667	3	0.00
12/01/2017	R214 On 03-August-17	9.52	Call	Bond Future	3630	3	3630	3	0.00
12/01/2017	R214 On 03-August-17	9.52	Put	Bond Future	3290	4	3290	4	0.00
12/01/2017	R214 On 03-August-17	9.53	Put	Bond Future	3255	4	3255	4	0.00
12/01/2017	R214 On 03-August-17	9.51	Put	Bond Future	3326	4	3326	4	0.00
12/01/2017	R214 On 02-November-17			Bond Future	9.50	9.5900	9.5024	9.5900	0.00
12/01/2017	R214 On 02-November-17	9.58	Call	Bond Future	554	0	554	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
12/01/2017	R214 On 02-November-17	9.60	Call	Bond Future	695	0	695	0	0.00
12/01/2017	R214 On 02-November-17	9.59	Call	Bond Future	625	0	625	0	0.00
12/01/2017	R214 On 02-November-17	9.58	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R214 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R214 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R248 On 02-February-17			Bond Future	9.46	96.0600	9.4561	96.0600	68,475.00
12/01/2017	R248 On 02-February-17	9.76	Call	Bond Future	3229	3	3229	3	0.00
12/01/2017	R248 On 02-February-17	9.78	Call	Bond Future	3368	3	3368	3	0.00
12/01/2017	R248 On 02-February-17	9.77	Call	Bond Future	3298	3	3298	3	0.00
12/01/2017	R248 On 02-February-17	9.77	Put	Bond Future	441	1	441	1	0.00
12/01/2017	R248 On 02-February-17	9.76	Put	Bond Future	460	1	460	1	0.00
12/01/2017	R248 On 02-February-17	9.78	Put	Bond Future	422	1	422	1	0.00
12/01/2017	R248 On 04-May-17			Bond Future	9.50	93.4660	9.4962	93.4660	0.00
12/01/2017	R248 On 04-May-17	9.67	Call	Bond Future	4207	4	4207	4	0.00
12/01/2017	R248 On 04-May-17	9.66	Call	Bond Future	4156	4	4156	4	0.00
12/01/2017	R248 On 04-May-17	9.65	Call	Bond Future	4105	4	4105	4	0.00
12/01/2017	R248 On 04-May-17	9.66	Put	Bond Future	2657	3	2657	3	0.00
12/01/2017	R248 On 04-May-17	9.65	Put	Bond Future	2696	3	2696	3	0.00
12/01/2017	R248 On 04-May-17	9.67	Put	Bond Future	2618	3	2618	3	0.00
12/01/2017	R248 On 03-August-17			Bond Future	9.53	95.3162	9.5311	95.3162	0.00
12/01/2017	R248 On 03-August-17	9.57	Call	Bond Future	4779	4	4779	4	0.00
12/01/2017	R248 On 03-August-17	9.58	Call	Bond Future	4825	4	4825	4	0.00
12/01/2017	R248 On 03-August-17	9.56	Call	Bond Future	4733	4	4733	4	0.00
12/01/2017	R248 On 03-August-17	9.57	Put	Bond Future	4422	5	4422	5	0.00
12/01/2017	R248 On 03-August-17	9.58	Put	Bond Future	4377	5	4377	5	0.00
12/01/2017	R248 On 03-August-17	9.56	Put	Bond Future	4468	5	4468	5	0.00
12/01/2017	R248 On 02-November-17			Bond Future	9.56	9.6500	9.5624	9.6500	0.00
12/01/2017	R248 On 02-November-17	9.64	Call	Bond Future	706	0	706	0	0.00
12/01/2017	R248 On 02-November-17	9.65	Call	Bond Future	796	0	796	0	0.00
12/01/2017	R248 On 02-November-17	9.66	Call	Bond Future	886	0	886	0	0.00
12/01/2017	R248 On 02-November-17	9.64	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R248 On 02-November-17	9.65	Put	Bond Future	0	0	0	0	0.00
12/01/2017	R248 On 02-November-17	9.66	Put	Bond Future	0	0	0	0	0.00