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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	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
10/03/2017	2025 On 04-May-17			Bond Future	129.28	129.2870	129.2841	129.2870	3,234.00
10/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3286	3	3286	3	0.00
10/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3276	3	3276	3	0.00
10/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3296	3	3296	3	0.00
10/03/2017	2025 On 03-August-17			Bond Future	130.44	130.4394	130.4365	130.4394	0.00
10/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3524	4	3524	4	0.00
10/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3544	4	3544	4	0.00
10/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3534	4	3534	4	0.00
10/03/2017	2025 On 02-November-17			Bond Future	133.04	133.0402	133.0377	133.0402	0.00
10/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	78	0	78	0	0.00
10/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	58	0	58	0	0.00
10/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	68	0	68	0	0.00
10/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2029 On 04-May-17			Bond Future	100.87	100.8745	100.8722	100.8745	2,272.00
10/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	222	0	222	0	0.00
10/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	202	0	202	0	0.00
10/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	212	0	212	0	0.00
10/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 04-May-17			Bond Future	9.10	93.8062	9.0995	93.8062	32,130.00
10/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1668	2	1668	2	0.00
10/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1600	1	1600	1	0.00
10/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1531	1	1531	1	0.00
10/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 04-May-17	9.34	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
10/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 03-August-17			Bond Future	9.15	91.5934	9.1463	91.5934	0.00
10/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1259	1	1259	1	0.00
10/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1327	1	1327	1	0.00
10/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1395	1	1395	1	0.00
10/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 02-November-17			Bond Future	9.18	93.3999	9.1816	93.3999	0.00
10/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1207	1	1207	1	0.00
10/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1140	1	1140	1	0.00
10/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1073	1	1073	1	0.00
10/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2032 On 04-May-17			Bond Future	9.24	92.7936	9.2385	92.7936	19,129.00
10/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2665	3	2665	3	0.00
10/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2618	3	2618	3	0.00
10/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2570	2	2570	2	0.00
10/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1041	1	1041	1	0.00
10/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1067	1	1067	1	0.00
10/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1016	1	1016	1	0.00
10/03/2017	2032 On 03-August-17			Bond Future	9.28	94.5682	9.2831	94.5682	0.00
10/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3495	3	3495	3	0.00
10/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3411	3	3411	3	0.00
10/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3453	3	3453	3	0.00
10/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2264	2	2264	2	0.00
10/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2326	2	2326	2	0.00
10/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2294	2	2294	2	0.00
10/03/2017	2032 On 02-November-17			Bond Future	9.32	92.2741	9.3228	92.2741	0.00
10/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4055	4	4055	4	0.00
10/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4095	4	4095	4	0.00
10/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4135	4	4135	4	0.00
10/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2876	3	2876	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2908	3	2908	3	0.00
10/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2844	3	2844	3	0.00
10/03/2017	2033 On 04-May-17			Bond Future	106.53	106.5290	106.5267	106.5290	5,778.00
10/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4313	4	4313	4	0.00
10/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4323	4	4323	4	0.00
10/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4303	4	4303	4	0.00
10/03/2017	2033 On 03-August-17			Bond Future	108.58	108.5870	108.5847	108.5870	0.00
10/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4535	5	4535	5	0.00
10/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4545	5	4545	5	0.00
10/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4555	5	4555	5	0.00
10/03/2017	2033 On 02-November-17			Bond Future	109.66	109.6618	109.6597	109.6618	0.00
10/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	420	0	420	0	0.00
10/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	430	0	430	0	0.00
10/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	410	0	410	0	0.00
10/03/2017	2037 On 04-May-17			Bond Future	9.48	93.4189	9.4813	93.4189	50,410.00
10/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2467	2	2467	2	0.00
10/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2373	2	2373	2	0.00
10/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2420	2	2420	2	0.00
10/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1565	2	1565	2	0.00
10/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1530	2	1530	2	0.00
10/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1496	2	1496	2	0.00
10/03/2017	2037 On 03-August-17			Bond Future	9.53	90.9482	9.5315	90.9482	160.00
10/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3421	3	3421	3	0.00
10/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3379	3	3379	3	0.00
10/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3337	3	3337	3	0.00

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10/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3065	3	3065	3	0.00
10/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3026	3	3026	3	0.00
10/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3104	3	3104	3	0.00
10/03/2017	2037 On 02-November-17			Bond Future	9.57	92.7420	9.5715	92.7420	0.00
10/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4502	4	4502	4	0.00
10/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4544	4	4544	4	0.00
10/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4460	4	4460	4	0.00
10/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3753	4	3753	4	0.00
10/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3791	4	3791	4	0.00
10/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3829	4	3829	4	0.00
10/03/2017	2038 On 04-May-17			Bond Future	133.86	133.8644	133.8613	133.8644	20,553.00
10/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5919	6	5919	6	0.00
10/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5929	6	5929	6	0.00
10/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5909	6	5909	6	0.00
10/03/2017	2038 On 03-August-17			Bond Future	134.93	134.9368	134.9337	134.9368	0.00
10/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6236	6	6236	6	0.00
10/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6226	6	6226	6	0.00
10/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6246	6	6246	6	0.00
10/03/2017	2038 On 02-November-17			Bond Future	137.62	137.6276	137.6247	137.6276	0.00
10/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	825	1	825	1	0.00
10/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	805	1	805	1	0.00
10/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	815	1	815	1	0.00
10/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2040 On 04-May-17			Bond Future	9.48	97.7303	9.4803	97.7303	9,195.00
10/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2862	3	2862	3	0.00
10/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2915	3	2915	3	0.00

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10/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2810	3	2810	3	0.00
10/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1540	2	1540	2	0.00
10/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1575	2	1575	2	0.00
10/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1506	2	1506	2	0.00
10/03/2017	2040 On 03-August-17			Bond Future	9.53	95.0917	9.5287	95.0917	0.00
10/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3904	4	3904	4	0.00
10/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3999	4	3999	4	0.00
10/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3951	4	3951	4	0.00
10/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3150	3	3150	3	0.00
10/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3111	3	3111	3	0.00
10/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3190	3	3190	3	0.00
10/03/2017	2040 On 02-November-17			Bond Future	9.57	96.9673	9.5673	96.9673	0.00
10/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4960	5	4960	5	0.00
10/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5006	5	5006	5	0.00
10/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4915	5	4915	5	0.00
10/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4113	4	4113	4	0.00
10/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4154	4	4154	4	0.00
10/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4195	4	4195	4	0.00
10/03/2017	2044 On 04-May-17			Bond Future	9.51	94.7441	9.5145	94.7441	22,991.00
10/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2943	3	2943	3	0.00
10/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2890	3	2890	3	0.00
10/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2997	3	2997	3	0.00
10/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1557	2	1557	2	0.00
10/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1522	2	1522	2	0.00
10/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1592	2	1592	2	0.00
10/03/2017	2044 On 03-August-17			Bond Future	9.56	92.1735	9.5618	92.1735	0.00
10/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3921	4	3921	4	0.00
10/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3828	4	3828	4	0.00
10/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3875	4	3875	4	0.00
10/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3310	3	3310	3	0.00
10/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3268	3	3268	3	0.00
10/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3226	3	3226	3	0.00
10/03/2017	2044 On 02-November-17			Bond Future	9.60	93.9916	9.5996	93.9916	0.00
10/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4914	5	4914	5	0.00

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10/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5004	5	5004	5	0.00
10/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4959	5	4959	5	0.00
10/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4337	4	4337	4	0.00
10/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4295	4	4295	4	0.00
10/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4380	5	4380	5	0.00
10/03/2017	2046 On 04-May-17			Bond Future	131.36	131.3589	131.3559	131.3589	20,133.00
10/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6974	7	6974	7	0.00
10/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6984	7	6984	7	0.00
10/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6964	7	6964	7	0.00
10/03/2017	2046 On 03-August-17			Bond Future	133.89	133.8967	133.8936	133.8967	0.00
10/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7296	7	7296	7	0.00
10/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7276	7	7276	7	0.00
10/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7286	7	7286	7	0.00
10/03/2017	2046 On 02-November-17			Bond Future	134.96	134.9619	134.9595	134.9619	0.00
10/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1351	1	1351	1	0.00
10/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1361	1	1361	1	0.00
10/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1341	1	1341	1	0.00
10/03/2017	2050 On 04-May-17			Bond Future	142.75	142.7524	142.7491	142.7524	24,054.00
10/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5091	5	5091	5	0.00
10/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5081	5	5081	5	0.00
10/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5101	5	5101	5	0.00
10/03/2017	2050 On 03-August-17			Bond Future	143.83	143.8313	143.8280	143.8313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5392	5	5392	5	0.00
10/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5412	5	5412	5	0.00
10/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5402	5	5402	5	0.00
10/03/2017	2050 On 02-November-17			Bond Future	146.70	146.6992	146.6965	146.6992	0.00
10/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2047	2	2047	2	0.00
10/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2027	2	2027	2	0.00
10/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2037	2	2037	2	0.00
10/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
10/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
10/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	AL37 On 04-May-17			Index Future	530.59	530.2250	530.5940	530.2250	1.00
10/03/2017	AL37 On 03-August-17			Index Future	540.74	540.3650	540.7400	540.3650	0.00
10/03/2017	AL37 On 02-November-17			Index Future	551.41	551.0190	551.4050	551.0190	0.00
10/03/2017	AL7T On 04-May-17			Index Future	612.77	611.9970	612.7650	611.9970	0.00
10/03/2017	AL7T On 03-August-17			Index Future	624.48	623.7010	624.4820	623.7010	0.00
10/03/2017	AL7T On 02-November-17			Index Future	636.80	635.9980	636.7980	635.9980	0.00
10/03/2017	ALBI On 04-May-17			Index Future	557.46	556.5740	557.4580	556.5740	598.00
10/03/2017	ALBI On 03-August-17			Index Future	568.12	567.2180	568.1180	567.2180	0.00
10/03/2017	ALBI On 02-November-17			Index Future	579.32	578.4020	579.3220	578.4020	0.00
10/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2017	EL28 On 04-May-17			Bond Future	129.09	129.0954	129.0948	129.0954	0.00
10/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8805	9	8805	9	0.00
10/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8815	9	8815	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
10/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8825	9	8825	9	0.00
10/03/2017	EL28 On 03-August-17			Bond Future	131.59	131.5893	131.5887	131.5893	0.00
10/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3581	4	3581	4	0.00
10/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3571	4	3571	4	0.00
10/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3591	4	3591	4	0.00
10/03/2017	EL28 On 02-November-17			Bond Future	132.45	132.4461	132.4458	132.4461	0.00
10/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
10/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1424	1	1424	1	0.00
10/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1444	1	1444	1	0.00
10/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1434	1	1434	1	0.00
10/03/2017	ES33 On 04-May-17			Bond Future	10.41	78.3511	10.4066	78.3511	9,466.00
10/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	914	1	914	1	0.00
10/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	851	1	851	1	0.00
10/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	977	1	977	1	0.00
10/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 03-August-17			Bond Future	10.48	79.8495	10.4839	79.8495	0.00
10/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	418	0	418	0	0.00
10/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	292	0	292	0	0.00
10/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	355	0	355	0	0.00
10/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 02-November-17			Bond Future	10.56	77.6311	10.5595	77.6311	0.00
10/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	626	0	626	0	0.00
10/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	750	1	750	1	0.00
10/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	688	1	688	1	0.00
10/03/2017	ES33 On 02-November-17	10.67	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
10/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
10/03/2017	ES42 On 04-May-17			Bond Future	10.55	82.1976	10.5482	82.1976	8,777.00
10/03/2017	ES42 On 03-August-17			Bond Future	10.62	83.7696	10.6239	83.7696	0.00
10/03/2017	ES42 On 02-November-17			Bond Future	10.70	81.1595	10.6970	81.1595	0.00
10/03/2017	GOVI On 04-May-17			GOVI	555.23	554.3600	555.2320	554.3600	396.00
10/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2930420	292	2930420	292	0.00
10/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2930320	292	2930320	292	0.00
10/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2930520	292	2930520	292	0.00
10/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 03-August-17			GOVI	565.85	564.9620	565.8490	564.9620	0.00
10/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	47490	4	47490	4	0.00
10/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	47390	4	47390	4	0.00
10/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	47590	4	47590	4	0.00
10/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 02-November-17			GOVI	577.01	576.1010	577.0090	576.1010	0.00
10/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	45690	4	45690	4	0.00
10/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	45590	4	45590	4	0.00
10/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	45490	4	45490	4	0.00
10/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
10/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
10/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2017	IGOV On 04-May-17			Index Future	252.07	252.0930	252.0710	252.0930	922.00
10/03/2017	IGOV On 03-August-17			Index Future	256.94	256.9630	256.9410	256.9630	412.00
10/03/2017	IGOV On 02-November-17			Index Future	262.07	262.0860	262.0650	262.0860	0.00
10/03/2017	ILBI On 04-May-17			Index Future	683.42	683.5560	683.4160	683.5560	0.00
10/03/2017	ILBI On 03-August-17			Index Future	696.40	696.5440	696.4020	696.5440	0.00
10/03/2017	ILBI On 02-November-17			Index Future	710.40	710.5420	710.3960	710.5420	0.00
10/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6108	99.6110	99.6108	0.00
10/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6206	99.6207	99.6206	0.00
10/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.85	99.8467	99.8467	99.8467	0.00
10/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.83	99.8335	99.8331	99.8335	0.00
10/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.05	100.0513	100.0514	100.0513	0.00
10/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8736	99.8732	99.8736	0.00
10/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1192	99.1189	99.1192	0.00
10/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.7356	98.7362	98.7356	0.00
10/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.75	98.7536	98.7528	98.7536	0.00
10/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.21	99.2100	99.2100	99.2100	0.00
10/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.66	99.6687	99.6564	99.6687	0.00
10/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.13	100.1482	100.1275	100.1482	0.00
10/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.19	97.1914	97.1888	97.1914	0.00
10/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.49	96.4899	96.4868	96.4899	0.00
10/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.75	95.7643	95.7484	95.7643	0.00
10/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.99	96.0266	95.9892	96.0266	0.00
10/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.21	98.2678	98.2120	98.2678	51.00
10/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.38	98.4489	98.3833	98.4489	0.00
10/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.61	99.6805	99.6141	99.6805	0.00
10/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.80	96.8395	96.7966	96.8395	0.00
10/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.86	93.9028	93.8557	93.9028	0.00
10/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.63	92.6874	92.6287	92.6874	0.00
10/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.77	94.8416	94.7668	94.8416	0.00
10/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.49	98.5753	98.4870	98.5753	0.00
10/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.08	97.1744	97.0766	97.1744	0.00
10/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.11	99.2137	99.1130	99.2137	0.00
10/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
10/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
10/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
10/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
10/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
10/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
10/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
10/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
10/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
10/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
10/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
10/03/2017	R023 On 04-May-17			Bond Future	8.23	99.1948	8.2319	99.1948	19,183.00
10/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1917	2	1917	2	0.00
10/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1985	2	1985	2	0.00
10/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1951	2	1951	2	0.00
10/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	327	0	327	0	0.00
10/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	317	0	317	0	0.00
10/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	307	0	307	0	0.00
10/03/2017	R023 On 03-August-17			Bond Future	8.26	101.0917	8.2554	101.0917	0.00
10/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2256	2	2256	2	0.00
10/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2313	2	2313	2	0.00
10/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2284	2	2284	2	0.00
10/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	863	1	863	1	0.00
10/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	849	1	849	1	0.00
10/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	835	1	835	1	0.00
10/03/2017	R023 On 02-November-17			Bond Future	8.27	99.1533	8.2726	99.1533	0.00
10/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2305	2	2305	2	0.00
10/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2358	2	2358	2	0.00
10/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2331	2	2331	2	0.00
10/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1100	1	1100	1	0.00
10/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1085	1	1085	1	0.00
10/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1115	1	1115	1	0.00
10/03/2017	R035 On 04-May-17			Bond Future	9.38	97.1342	9.3780	97.1342	8,517.00
10/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1249	1	1249	1	0.00
10/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1411	1	1411	1	0.00
10/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1330	1	1330	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
10/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 03-August-17			Bond Future	9.42	98.9918	9.4230	98.9918	0.00
10/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	791	1	791	1	0.00
10/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	710	0	710	0	0.00
10/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	629	0	629	0	0.00
10/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 02-November-17			Bond Future	9.47	96.4413	9.4652	96.4413	0.00
10/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1085	1	1085	1	0.00
10/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1164	1	1164	1	0.00
10/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	1005	1	1005	1	0.00
10/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R186 On 04-May-17			Bond Future	8.71	115.3706	8.7062	115.3706	110,105.00
10/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3717	4	3717	4	0.00
10/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2178	2	2178	2	0.00
10/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2402	2	2402	2	0.00
10/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2266	2	2266	2	0.00
10/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2589	3	2589	3	0.00
10/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1430	1	1430	1	500.00
10/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2222	2	2222	2	0.00
10/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	701	1	701	1	500.00
10/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2448	2	2448	2	0.00
10/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	717	1	717	1	0.00
10/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	372	0	372	0	5,209.00
10/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	917	1	917	1	0.00
10/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	801	1	801	1	500.00
10/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	779	1	779	1	2,600.00
10/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	892	1	892	1	0.00
10/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2563	3	2563	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	869	1	869	1	0.00
10/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1473	2	1473	2	0.00
10/03/2017	R186 On 03-August-17			Bond Future	8.75	112.2740	8.7454	112.2740	0.00
10/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5690	6	5690	6	0.00
10/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4943	5	4943	5	0.00
10/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3076	3	3076	3	0.00
10/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2997	3	2997	3	0.00
10/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3036	3	3036	3	0.00
10/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2766	3	2766	3	0.00
10/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	737	1	737	1	6,500.00
10/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	950	1	950	1	750.00
10/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1891	2	1891	2	0.00
10/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1836	2	1836	2	0.00
10/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2062	2	2062	2	750.00
10/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1863	2	1863	2	0.00
10/03/2017	R186 On 02-November-17			Bond Future	8.78	114.4881	8.7756	114.4881	0.00
10/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3423	3	3423	3	0.00
10/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3460	3	3460	3	0.00
10/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3497	3	3497	3	0.00
10/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2706	3	2706	3	0.00
10/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2677	3	2677	3	0.00
10/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2735	3	2735	3	0.00
10/03/2017	R197 On 04-May-17			Bond Future	301.23	301.2401	301.2330	301.2401	1,063.00
10/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7357	7	7357	7	0.00
10/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7367	7	7367	7	0.00
10/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7347	7	7347	7	0.00
10/03/2017	R197 On 03-August-17			Bond Future	300.10	300.1069	300.0998	300.1069	0.00
10/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7950	8	7950	8	0.00

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10/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7970	8	7970	8	0.00
10/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7960	8	7960	8	0.00
10/03/2017	R197 On 02-November-17			Bond Future	306.08	306.0911	306.0846	306.0911	0.00
10/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	915	1	915	1	0.00
10/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	925	1	925	1	0.00
10/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	935	1	935	1	0.00
10/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 04-May-17			Bond Future	247.88	247.8827	247.8773	247.8827	33,757.00
10/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8833	9	8833	9	0.00
10/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8843	9	8843	9	0.00
10/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8853	9	8853	9	0.00
10/03/2017	R202 On 03-August-17			Bond Future	248.97	248.9788	248.9731	248.9788	0.00
10/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9387	9	9387	9	0.00
10/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9397	9	9397	9	0.00
10/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9377	9	9377	9	0.00
10/03/2017	R202 On 02-November-17			Bond Future	253.94	253.9430	253.9383	253.9430	0.00
10/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	48	0	48	0	0.00
10/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	38	0	38	0	0.00
10/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	28	0	28	0	0.00
10/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R203 On 04-May-17			Bond Future	7.15	101.5976	7.1466	101.5976	31,101.00
10/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	13	0	13	0	0.00
10/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
10/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	93	0	93	0	0.00
10/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	90	0	90	0	0.00
10/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	96	0	96	0	0.00
10/03/2017	R203 On 03-August-17			Bond Future	5.78	103.5405	5.7833	103.5405	0.00
10/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	2	0	2	0	0.00
10/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	2	0	2	0	0.00
10/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	2	0	2	0	0.00
10/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	98	0	98	0	0.00
10/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	99	0	99	0	0.00
10/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	100	0	100	0	0.00
10/03/2017	R204 On 04-May-17			Bond Future	7.41	103.9221	7.4132	103.9221	27,099.00
10/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	750	1	750	1	0.00
10/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	778	1	778	1	0.00
10/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	764	1	764	1	0.00
10/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	18	0	18	0	0.00
10/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	17	0	17	0	0.00
10/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	19	0	19	0	0.00
10/03/2017	R204 On 03-August-17			Bond Future	7.35	101.8692	7.3493	101.8692	0.00
10/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	648	1	648	1	0.00
10/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	657	1	657	1	0.00
10/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	667	1	667	1	0.00
10/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	133	0	133	0	0.00
10/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	130	0	130	0	0.00
10/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	127	0	127	0	0.00
10/03/2017	R204 On 02-November-17			Bond Future	7.19	103.8781	7.1945	103.8781	0.00
10/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	677	1	677	1	0.00
10/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	660	1	660	1	0.00
10/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	668	1	668	1	0.00
10/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	80	0	80	0	0.00
10/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	78	0	78	0	0.00
10/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	76	0	76	0	0.00
10/03/2017	R207 On 04-May-17			Bond Future	7.68	101.1977	7.6825	101.1977	73,209.00
10/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1254	1	1254	1	0.00
10/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1297	1	1297	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
10/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1276	1	1276	1	0.00
10/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	33	0	33	0	0.00
10/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	36	0	36	0	0.00
10/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	34	0	34	0	0.00
10/03/2017	R207 On 03-August-17			Bond Future	7.68	99.4898	7.6792	99.4898	0.00
10/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1291	1	1291	1	51.00
10/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1662	2	1662	2	0.00
10/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1644	2	1644	2	0.00
10/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1680	2	1680	2	0.00
10/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	116	0	116	0	0.00
10/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	190	0	190	0	0.00
10/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	110	0	110	0	0.00
10/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	113	0	113	0	0.00
10/03/2017	R207 On 02-November-17			Bond Future	7.63	101.4519	7.6329	101.4519	0.00
10/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1086	1	1086	1	0.00
10/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1114	1	1114	1	0.00
10/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1100	1	1100	1	0.00
10/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	301	0	301	0	0.00
10/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	295	0	295	0	0.00
10/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	306	0	306	0	0.00
10/03/2017	R208 On 04-May-17			Bond Future	7.83	97.0636	7.8337	97.0636	21,334.00
10/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1784	2	1784	2	0.00
10/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1841	2	1841	2	0.00
10/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1812	2	1812	2	0.00
10/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	70	0	70	0	0.00
10/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	64	0	64	0	0.00
10/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	67	0	67	0	0.00
10/03/2017	R208 On 03-August-17			Bond Future	7.84	98.9198	7.8390	98.9198	0.00
10/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1774	2	1774	2	0.00
10/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1818	2	1818	2	0.00
10/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1796	2	1796	2	0.00
10/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	370	0	370	0	0.00
10/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	363	0	363	0	0.00
10/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	378	0	378	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	R208 On 02-November-17			Bond Future	7.83	97.4677	7.8262	97.4677	0.00
10/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1547	2	1547	2	0.00
10/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1585	2	1585	2	0.00
10/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1566	2	1566	2	0.00
10/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	526	1	526	1	0.00
10/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	517	1	517	1	0.00
10/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	535	1	535	1	0.00
10/03/2017	R209 On 04-May-17			Bond Future	9.37	73.1393	9.3665	73.1393	62,889.00
10/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2622	3	2622	3	0.00
10/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	476	0	476	0	1,130.00
10/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1905	2	1905	2	0.00
10/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1944	2	1944	2	0.00
10/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1439	1	1439	1	0.00
10/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1983	2	1983	2	0.00
10/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	830	1	830	1	1,130.00
10/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3596	4	3596	4	0.00
10/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1261	1	1261	1	0.00
10/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1693	2	1693	2	1,130.00
10/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1232	1	1232	1	0.00
10/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1203	1	1203	1	0.00
10/03/2017	R209 On 03-August-17			Bond Future	9.41	74.5380	9.4079	74.5380	0.00
10/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2713	3	2713	3	0.00
10/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2679	3	2679	3	0.00
10/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2749	3	2749	3	0.00
10/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2494	3	2494	3	0.00
10/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2461	3	2461	3	0.00
10/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2527	3	2527	3	0.00
10/03/2017	R209 On 02-November-17			Bond Future	9.45	72.8572	9.4450	72.8572	0.00
10/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3597	4	3597	4	0.00
10/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3525	3	3525	3	0.00
10/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3561	3	3561	3	0.00
10/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2955	3	2955	3	0.00
10/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3017	3	3017	3	0.00
10/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2986	3	2986	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	R210 On 04-May-17			Bond Future	187.17	187.1750	187.1706	187.1750	1,698.00
10/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5139	5	5139	5	0.00
10/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5159	5	5159	5	0.00
10/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5149	5	5149	5	0.00
10/03/2017	R210 On 03-August-17			Bond Future	190.79	190.7909	190.7866	190.7909	0.00
10/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5503	5	5503	5	0.00
10/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5513	6	5513	6	0.00
10/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5493	5	5493	5	0.00
10/03/2017	R210 On 02-November-17			Bond Future	192.16	192.1632	192.1594	192.1632	0.00
10/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	89	0	89	0	0.00
10/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	79	0	79	0	0.00
10/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	69	0	69	0	0.00
10/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 04-May-17			Bond Future	149.13	149.2365	149.1311	149.2365	3,258.00
10/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3109	3	3109	3	0.00
10/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3099	3	3099	3	0.00
10/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3119	3	3119	3	0.00
10/03/2017	R212 On 03-August-17			Bond Future	149.96	150.0697	149.9623	150.0697	0.00
10/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3378	3	3378	3	0.00
10/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3388	3	3388	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3398	3	3398	3	0.00
10/03/2017	R212 On 02-November-17			Bond Future	152.95	153.0620	152.9530	153.0620	0.00
10/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	543	1	543	1	0.00
10/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	533	1	533	1	0.00
10/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	553	1	553	1	0.00
10/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
10/03/2017	R213 On 04-May-17			Bond Future	9.14	84.6041	9.1353	84.6041	44,651.00
10/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2347	2	2347	2	0.00
10/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2436	2	2436	2	0.00
10/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2391	2	2391	2	0.00
10/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	873	1	873	1	0.00
10/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	850	1	850	1	0.00
10/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	895	1	895	1	0.00
10/03/2017	R213 On 03-August-17			Bond Future	9.18	86.2220	9.1755	86.2220	0.00
10/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3060	3	3060	3	0.00
10/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3098	3	3098	3	0.00
10/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3137	3	3137	3	0.00
10/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1996	2	1996	2	0.00
10/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1968	2	1968	2	0.00
10/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2024	2	2024	2	0.00
10/03/2017	R213 On 02-November-17			Bond Future	9.21	84.3709	9.2128	84.3709	0.00
10/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3635	4	3635	4	0.00
10/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3561	3	3561	3	0.00
10/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3598	4	3598	4	0.00
10/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2717	3	2717	3	0.00
10/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2688	3	2688	3	0.00
10/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2659	3	2659	3	0.00
10/03/2017	R214 On 04-May-17			Bond Future	9.44	73.3506	9.4401	73.3506	34,975.00
10/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2138	2	2138	2	0.00
10/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2222	2	2222	2	0.00
10/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2180	2	2180	2	0.00
10/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1274	1	1274	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
10/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1245	1	1245	1	0.00
10/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1216	1	1216	1	0.00
10/03/2017	R214 On 03-August-17			Bond Future	9.48	74.7533	9.4802	74.7533	0.00
10/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2883	3	2883	3	0.00
10/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2921	3	2921	3	0.00
10/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2958	3	2958	3	0.00
10/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2634	3	2634	3	0.00
10/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2600	3	2600	3	0.00
10/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2669	3	2669	3	0.00
10/03/2017	R214 On 02-November-17			Bond Future	9.52	72.9297	9.5179	72.9297	0.00
10/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3699	4	3699	4	0.00
10/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3774	4	3774	4	0.00
10/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3736	4	3736	4	0.00
10/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3189	3	3189	3	0.00
10/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3256	3	3256	3	0.00
10/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3222	3	3222	3	0.00
10/03/2017	R248 On 04-May-17			Bond Future	9.50	93.9489	9.5011	93.9489	70,632.00
10/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3102	3	3102	3	0.00
10/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3047	3	3047	3	0.00
10/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2993	3	2993	3	0.00
10/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1594	2	1594	2	0.00
10/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1558	2	1558	2	0.00
10/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1629	2	1629	2	0.00
10/03/2017	R248 On 03-August-17			Bond Future	9.54	95.7456	9.5429	95.7456	200.00
10/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3846	4	3846	4	0.00
10/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3894	4	3894	4	0.00
10/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3799	4	3799	4	0.00
10/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3553	4	3553	4	0.00
10/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3597	4	3597	4	0.00
10/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3642	4	3642	4	0.00
10/03/2017	R248 On 02-November-17			Bond Future	9.58	93.1945	9.5822	93.1945	0.00
10/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4839	5	4839	5	0.00
10/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4933	5	4933	5	0.00
10/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4886	5	4886	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4315	4	4315	4	0.00
10/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4271	4	4271	4	0.00
10/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4228	4	4228	4	0.00