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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	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
10/04/2017	2025 On 04-May-17			Bond Future	127.12	127.1101	127.1169	127.1101	3,234.00
10/04/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 04-May-17	132.57	Put	Bond Future	5453	5	5453	5	0.00
10/04/2017	2025 On 04-May-17	132.56	Put	Bond Future	5443	5	5443	5	0.00
10/04/2017	2025 On 04-May-17	132.58	Put	Bond Future	5463	5	5463	5	0.00
10/04/2017	2025 On 03-August-17			Bond Future	128.23	128.2239	128.2298	128.2239	0.00
10/04/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 03-August-17	133.96	Put	Bond Future	5730	6	5730	6	0.00
10/04/2017	2025 On 03-August-17	133.98	Put	Bond Future	5750	6	5750	6	0.00
10/04/2017	2025 On 03-August-17	133.97	Put	Bond Future	5740	6	5740	6	0.00
10/04/2017	2025 On 02-November-17			Bond Future	130.77	130.7630	130.7669	130.7630	0.00
10/04/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2025 On 02-November-17	132.97	Put	Bond Future	2203	2	2203	2	0.00
10/04/2017	2025 On 02-November-17	132.98	Put	Bond Future	2213	2	2213	2	0.00
10/04/2017	2025 On 02-November-17	132.96	Put	Bond Future	2193	2	2193	2	0.00
10/04/2017	2029 On 04-May-17			Bond Future	99.41	99.4047	99.4099	99.4047	1,772.00
10/04/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2029 On 04-May-17	100.65	Put	Bond Future	1240	1	1240	1	0.00
10/04/2017	2029 On 04-May-17	100.67	Put	Bond Future	1260	1	1260	1	0.00
10/04/2017	2029 On 04-May-17	100.66	Put	Bond Future	1250	1	1250	1	0.00
10/04/2017	2030 On 04-May-17			Bond Future	9.40	92.4070	9.3973	92.4070	31,709.00
10/04/2017	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 04-May-17	9.33	Put	Bond Future	460	0	460	0	0.00
10/04/2017	2030 On 04-May-17	9.34	Put	Bond Future	392	0	392	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
10/04/2017	2030 On 04-May-17	9.32	Put	Bond Future	529	0	529	0	0.00
10/04/2017	2030 On 03-August-17			Bond Future	9.46	90.1630	9.4552	90.1630	3,410.00
10/04/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 03-August-17	9.34	Put	Bond Future	777	0	777	0	0.00
10/04/2017	2030 On 03-August-17	9.33	Put	Bond Future	845	0	845	0	0.00
10/04/2017	2030 On 03-August-17	9.35	Put	Bond Future	709	0	709	0	0.00
10/04/2017	2030 On 02-November-17			Bond Future	9.50	91.9278	9.5033	91.9278	0.00
10/04/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2030 On 02-November-17	9.35	Put	Bond Future	1021	0	1021	0	0.00
10/04/2017	2030 On 02-November-17	9.36	Put	Bond Future	954	0	954	0	0.00
10/04/2017	2030 On 02-November-17	9.34	Put	Bond Future	1088	1	1088	1	0.00
10/04/2017	2032 On 04-May-17			Bond Future	9.57	91.0337	9.5716	91.0337	22,637.00
10/04/2017	2032 On 04-May-17	9.46	Call	Bond Future	810	1	810	1	0.00
10/04/2017	2032 On 04-May-17	9.45	Call	Bond Future	782	1	782	1	0.00
10/04/2017	2032 On 04-May-17	9.44	Call	Bond Future	754	1	754	1	0.00
10/04/2017	2032 On 04-May-17	9.45	Put	Bond Future	1670	1	1670	1	0.00
10/04/2017	2032 On 04-May-17	9.44	Put	Bond Future	1716	1	1716	1	0.00
10/04/2017	2032 On 04-May-17	9.46	Put	Bond Future	1625	1	1625	1	0.00
10/04/2017	2032 On 03-August-17			Bond Future	9.63	92.7702	9.6276	92.7702	0.00
10/04/2017	2032 On 03-August-17	9.45	Call	Bond Future	2010	2	2010	2	0.00
10/04/2017	2032 On 03-August-17	9.43	Call	Bond Future	1948	2	1948	2	0.00
10/04/2017	2032 On 03-August-17	9.44	Call	Bond Future	1979	2	1979	2	0.00
10/04/2017	2032 On 03-August-17	9.45	Put	Bond Future	3295	3	3295	3	0.00
10/04/2017	2032 On 03-August-17	9.43	Put	Bond Future	3379	3	3379	3	0.00
10/04/2017	2032 On 03-August-17	9.44	Put	Bond Future	3337	3	3337	3	0.00
10/04/2017	2032 On 02-November-17			Bond Future	9.68	90.4272	9.6807	90.4272	0.00
10/04/2017	2032 On 02-November-17	9.48	Call	Bond Future	2660	3	2660	3	0.00
10/04/2017	2032 On 02-November-17	9.49	Call	Bond Future	2692	3	2692	3	0.00
10/04/2017	2032 On 02-November-17	9.50	Call	Bond Future	2724	3	2724	3	0.00
10/04/2017	2032 On 02-November-17	9.49	Put	Bond Future	4054	4	4054	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2017	2032 On 02-November-17	9.48	Put	Bond Future	4094	4	4094	4	0.00
10/04/2017	2032 On 02-November-17	9.50	Put	Bond Future	4015	4	4015	4	0.00
10/04/2017	2033 On 04-May-17			Bond Future	104.27	103.9817	104.2690	103.9817	5,778.00
10/04/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 04-May-17	110.84	Put	Bond Future	6571	7	6571	7	0.00
10/04/2017	2033 On 04-May-17	110.85	Put	Bond Future	6581	7	6581	7	0.00
10/04/2017	2033 On 04-May-17	110.83	Put	Bond Future	6561	7	6561	7	0.00
10/04/2017	2033 On 03-August-17			Bond Future	106.28	105.9843	106.2762	105.9843	356.00
10/04/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 03-August-17	113.12	Put	Bond Future	6844	7	6844	7	0.00
10/04/2017	2033 On 03-August-17	113.13	Put	Bond Future	6854	7	6854	7	0.00
10/04/2017	2033 On 03-August-17	113.14	Put	Bond Future	6864	7	6864	7	0.00
10/04/2017	2033 On 02-November-17			Bond Future	107.30	107.0018	107.2978	107.0018	0.00
10/04/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2033 On 02-November-17	110.08	Put	Bond Future	2782	3	2782	3	0.00
10/04/2017	2033 On 02-November-17	110.09	Put	Bond Future	2792	3	2792	3	0.00
10/04/2017	2033 On 02-November-17	110.07	Put	Bond Future	2772	3	2772	3	0.00
10/04/2017	2037 On 04-May-17			Bond Future	9.82	91.4300	9.8182	91.4300	55,012.00
10/04/2017	2037 On 04-May-17	9.60	Call	Bond Future	631	1	631	1	0.00
10/04/2017	2037 On 04-May-17	9.58	Call	Bond Future	583	1	583	1	0.00
10/04/2017	2037 On 04-May-17	9.59	Call	Bond Future	607	1	607	1	0.00
10/04/2017	2037 On 04-May-17	9.58	Put	Bond Future	2489	2	2489	2	0.00
10/04/2017	2037 On 04-May-17	9.59	Put	Bond Future	2431	2	2431	2	0.00
10/04/2017	2037 On 04-May-17	9.60	Put	Bond Future	2374	2	2374	2	0.00
10/04/2017	2037 On 03-August-17			Bond Future	9.88	88.9169	9.8794	88.9169	160.00
10/04/2017	2037 On 03-August-17	9.58	Call	Bond Future	1905	2	1905	2	0.00
10/04/2017	2037 On 03-August-17	9.57	Call	Bond Future	1874	2	1874	2	0.00
10/04/2017	2037 On 03-August-17	9.56	Call	Bond Future	1843	2	1843	2	0.00

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10/04/2017	2037 On 03-August-17	9.57	Put	Bond Future	4331	4	4331	4	0.00
10/04/2017	2037 On 03-August-17	9.58	Put	Bond Future	4281	4	4281	4	0.00
10/04/2017	2037 On 03-August-17	9.56	Put	Bond Future	4382	4	4382	4	0.00
10/04/2017	2037 On 02-November-17			Bond Future	9.93	90.6574	9.9318	90.6574	0.00
10/04/2017	2037 On 02-November-17	9.66	Call	Bond Future	2986	3	2986	3	0.00
10/04/2017	2037 On 02-November-17	9.67	Call	Bond Future	3020	3	3020	3	0.00
10/04/2017	2037 On 02-November-17	9.65	Call	Bond Future	2953	3	2953	3	0.00
10/04/2017	2037 On 02-November-17	9.67	Put	Bond Future	5071	5	5071	5	0.00
10/04/2017	2037 On 02-November-17	9.66	Put	Bond Future	5117	5	5117	5	0.00
10/04/2017	2037 On 02-November-17	9.65	Put	Bond Future	5163	5	5163	5	0.00
10/04/2017	2038 On 04-May-17			Bond Future	130.62	130.1818	130.6177	130.1818	20,616.00
10/04/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 04-May-17	139.78	Put	Bond Future	9162	10	9162	10	0.00
10/04/2017	2038 On 04-May-17	139.79	Put	Bond Future	9172	10	9172	10	0.00
10/04/2017	2038 On 04-May-17	139.77	Put	Bond Future	9152	10	9152	10	0.00
10/04/2017	2038 On 03-August-17			Bond Future	131.63	131.1879	131.6311	131.1879	201.00
10/04/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 03-August-17	141.17	Put	Bond Future	9539	10	9539	10	0.00
10/04/2017	2038 On 03-August-17	141.16	Put	Bond Future	9529	10	9529	10	0.00
10/04/2017	2038 On 03-August-17	141.18	Put	Bond Future	9549	10	9549	10	0.00
10/04/2017	2038 On 02-November-17			Bond Future	134.24	133.7857	134.2357	133.7857	0.00
10/04/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2038 On 02-November-17	136.81	Put	Bond Future	2574	3	2574	3	0.00
10/04/2017	2038 On 02-November-17	136.82	Put	Bond Future	2584	3	2584	3	0.00
10/04/2017	2038 On 02-November-17	136.80	Put	Bond Future	2564	3	2564	3	0.00
10/04/2017	2040 On 04-May-17			Bond Future	9.87	95.1480	9.8731	95.1480	9,600.00
10/04/2017	2040 On 04-May-17	9.63	Call	Bond Future	636	1	636	1	0.00
10/04/2017	2040 On 04-May-17	9.64	Call	Bond Future	662	1	662	1	0.00

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10/04/2017	2040 On 04-May-17	9.62	Call	Bond Future	612	1	612	1	0.00
10/04/2017	2040 On 04-May-17	9.63	Put	Bond Future	2720	2	2720	2	0.00
10/04/2017	2040 On 04-May-17	9.62	Put	Bond Future	2783	2	2783	2	0.00
10/04/2017	2040 On 04-May-17	9.64	Put	Bond Future	2658	2	2658	2	0.00
10/04/2017	2040 On 03-August-17			Bond Future	9.93	92.4554	9.9341	92.4554	0.00
10/04/2017	2040 On 03-August-17	9.61	Call	Bond Future	2019	2	2019	2	0.00
10/04/2017	2040 On 03-August-17	9.63	Call	Bond Future	2085	2	2085	2	0.00
10/04/2017	2040 On 03-August-17	9.62	Call	Bond Future	2052	2	2052	2	0.00
10/04/2017	2040 On 03-August-17	9.62	Put	Bond Future	4726	4	4726	4	0.00
10/04/2017	2040 On 03-August-17	9.63	Put	Bond Future	4672	4	4672	4	0.00
10/04/2017	2040 On 03-August-17	9.61	Put	Bond Future	4781	4	4781	4	0.00
10/04/2017	2040 On 02-November-17			Bond Future	9.99	94.2651	9.9865	94.2651	0.00
10/04/2017	2040 On 02-November-17	9.66	Call	Bond Future	3095	3	3095	3	0.00
10/04/2017	2040 On 02-November-17	9.67	Call	Bond Future	3130	3	3130	3	0.00
10/04/2017	2040 On 02-November-17	9.65	Call	Bond Future	3059	3	3059	3	0.00
10/04/2017	2040 On 02-November-17	9.67	Put	Bond Future	5797	5	5797	5	0.00
10/04/2017	2040 On 02-November-17	9.66	Put	Bond Future	5849	6	5849	6	0.00
10/04/2017	2040 On 02-November-17	9.65	Put	Bond Future	5900	6	5900	6	0.00
10/04/2017	2044 On 04-May-17			Bond Future	9.90	92.2220	9.8976	92.2220	23,891.00
10/04/2017	2044 On 04-May-17	9.67	Call	Bond Future	672	1	672	1	0.00
10/04/2017	2044 On 04-May-17	9.66	Call	Bond Future	646	1	646	1	0.00
10/04/2017	2044 On 04-May-17	9.68	Call	Bond Future	698	1	698	1	0.00
10/04/2017	2044 On 04-May-17	9.67	Put	Bond Future	2639	2	2639	2	0.00
10/04/2017	2044 On 04-May-17	9.68	Put	Bond Future	2577	2	2577	2	0.00
10/04/2017	2044 On 04-May-17	9.66	Put	Bond Future	2701	2	2701	2	0.00
10/04/2017	2044 On 03-August-17			Bond Future	9.96	89.5988	9.9569	89.5988	0.00
10/04/2017	2044 On 03-August-17	9.64	Call	Bond Future	2038	2	2038	2	0.00
10/04/2017	2044 On 03-August-17	9.62	Call	Bond Future	1973	2	1973	2	0.00
10/04/2017	2044 On 03-August-17	9.63	Call	Bond Future	2006	2	2006	2	0.00
10/04/2017	2044 On 03-August-17	9.62	Put	Bond Future	4877	5	4877	5	0.00
10/04/2017	2044 On 03-August-17	9.63	Put	Bond Future	4821	4	4821	4	0.00
10/04/2017	2044 On 03-August-17	9.64	Put	Bond Future	4765	4	4765	4	0.00
10/04/2017	2044 On 02-November-17			Bond Future	10.01	91.3526	10.0077	91.3526	0.00
10/04/2017	2044 On 02-November-17	9.66	Call	Bond Future	3087	3	3087	3	0.00

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10/04/2017	2044 On 02-November-17	9.68	Call	Bond Future	3158	3	3158	3	0.00
10/04/2017	2044 On 02-November-17	9.67	Call	Bond Future	3122	3	3122	3	0.00
10/04/2017	2044 On 02-November-17	9.67	Put	Bond Future	6006	6	6006	6	0.00
10/04/2017	2044 On 02-November-17	9.68	Put	Bond Future	5954	6	5954	6	0.00
10/04/2017	2044 On 02-November-17	9.66	Put	Bond Future	6058	6	6058	6	0.00
10/04/2017	2046 On 04-May-17			Bond Future	126.83	126.8259	126.8324	126.8259	20,203.00
10/04/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 04-May-17	138.33	Put	Bond Future	11498	12	11498	12	0.00
10/04/2017	2046 On 04-May-17	138.34	Put	Bond Future	11508	12	11508	12	0.00
10/04/2017	2046 On 04-May-17	138.32	Put	Bond Future	11488	11	11488	11	0.00
10/04/2017	2046 On 03-August-17			Bond Future	129.27	129.2684	129.2740	129.2684	637.00
10/04/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 03-August-17	141.19	Put	Bond Future	11916	12	11916	12	0.00
10/04/2017	2046 On 03-August-17	141.17	Put	Bond Future	11896	12	11896	12	0.00
10/04/2017	2046 On 03-August-17	141.18	Put	Bond Future	11906	12	11906	12	0.00
10/04/2017	2046 On 02-November-17			Bond Future	130.24	130.2372	130.2409	130.2372	0.00
10/04/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2046 On 02-November-17	136.31	Put	Bond Future	6069	6	6069	6	0.00
10/04/2017	2046 On 02-November-17	136.32	Put	Bond Future	6079	6	6079	6	0.00
10/04/2017	2046 On 02-November-17	136.30	Put	Bond Future	6059	6	6059	6	0.00
10/04/2017	2050 On 04-May-17			Bond Future	135.45	135.4384	135.4458	135.4384	24,114.00
10/04/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 04-May-17	147.84	Put	Bond Future	12394	12	12394	12	0.00
10/04/2017	2050 On 04-May-17	147.83	Put	Bond Future	12384	12	12384	12	0.00
10/04/2017	2050 On 04-May-17	147.85	Put	Bond Future	12404	12	12404	12	0.00
10/04/2017	2050 On 03-August-17			Bond Future	136.39	136.3821	136.3883	136.3821	302.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 03-August-17	149.22	Put	Bond Future	12832	13	12832	13	0.00
10/04/2017	2050 On 03-August-17	149.24	Put	Bond Future	12852	13	12852	13	0.00
10/04/2017	2050 On 03-August-17	149.23	Put	Bond Future	12842	13	12842	13	0.00
10/04/2017	2050 On 02-November-17			Bond Future	139.09	139.0827	139.0867	139.0827	0.00
10/04/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
10/04/2017	2050 On 02-November-17	144.65	Put	Bond Future	5563	6	5563	6	0.00
10/04/2017	2050 On 02-November-17	144.66	Put	Bond Future	5573	6	5573	6	0.00
10/04/2017	2050 On 02-November-17	144.67	Put	Bond Future	5583	6	5583	6	0.00
10/04/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	AL37 On 04-May-17			Index Future	527.64	528.7260	527.6440	528.7260	1.00
10/04/2017	AL37 On 03-August-17			Index Future	537.71	538.8120	537.7060	538.8120	0.00
10/04/2017	AL37 On 02-November-17			Index Future	548.22	549.3560	548.2180	549.3560	0.00
10/04/2017	AL7T On 04-May-17			Index Future	601.54	604.0190	601.5400	604.0190	0.00
10/04/2017	AL7T On 03-August-17			Index Future	613.01	615.5410	613.0110	615.5410	0.00
10/04/2017	AL7T On 02-November-17			Index Future	625.00	627.5870	624.9950	627.5870	0.00
10/04/2017	ALBI On 04-May-17			Index Future	544.49	547.1020	544.4900	547.1020	594.00
10/04/2017	ALBI On 03-August-17			Index Future	554.87	557.5380	554.8740	557.5380	33.00
10/04/2017	ALBI On 02-November-17			Index Future	565.72	568.4490	565.7210	568.4490	0.00
10/04/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	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
10/04/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2017	EL28 On 04-May-17			Bond Future	125.79	125.7836	125.7929	125.7836	0.00
10/04/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12107	12	12107	12	0.00
10/04/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12117	12	12117	12	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
10/04/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12127	12	12127	12	0.00
10/04/2017	EL28 On 03-August-17			Bond Future	128.21	128.2061	128.2144	128.2061	0.00
10/04/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6956	7	6956	7	0.00
10/04/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6946	7	6946	7	0.00
10/04/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6966	7	6966	7	0.00
10/04/2017	EL28 On 02-November-17			Bond Future	129.00	128.9924	128.9988	128.9924	0.00
10/04/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
10/04/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4871	5	4871	5	0.00
10/04/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4891	5	4891	5	0.00
10/04/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4881	5	4881	5	0.00
10/04/2017	ES33 On 04-May-17			Bond Future	10.90	75.8186	10.8971	75.8186	9,466.00
10/04/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 04-May-17	10.55	Put	Bond Future	2148	2	2148	2	0.00
10/04/2017	ES33 On 04-May-17	10.56	Put	Bond Future	2085	2	2085	2	0.00
10/04/2017	ES33 On 04-May-17	10.54	Put	Bond Future	2211	2	2211	2	0.00
10/04/2017	ES33 On 03-August-17			Bond Future	10.99	77.2648	10.9916	77.2648	0.00
10/04/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2833	2	2833	2	0.00
10/04/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2707	2	2707	2	0.00
10/04/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2770	2	2770	2	0.00
10/04/2017	ES33 On 02-November-17			Bond Future	11.09	74.9843	11.0866	74.9843	0.00
10/04/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
10/04/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2512	2	2512	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
10/04/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2450	2	2450	2	0.00
10/04/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2573	2	2573	2	0.00
10/04/2017	ES42 On 04-May-17			Bond Future	11.05	79.3123	11.0475	79.3123	8,777.00
10/04/2017	ES42 On 03-August-17			Bond Future	11.14	80.8253	11.1404	80.8253	0.00
10/04/2017	ES42 On 02-November-17			Bond Future	11.23	78.1453	11.2331	78.1453	0.00
10/04/2017	GOVI On 04-May-17			GOVI	542.83	545.4310	542.8300	545.4310	405.00
10/04/2017	GOVI On 04-May-17	262.19	Call	GOVI	2806400	283	2806400	283	0.00
10/04/2017	GOVI On 04-May-17	262.20	Call	GOVI	2806300	283	2806300	283	0.00
10/04/2017	GOVI On 04-May-17	262.18	Call	GOVI	2806500	283	2806500	283	0.00
10/04/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 03-August-17			GOVI	553.18	555.8350	553.1820	555.8350	0.00
10/04/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 03-August-17	561.10	Put	GOVI	79180	5	79180	5	0.00
10/04/2017	GOVI On 03-August-17	561.11	Put	GOVI	79280	5	79280	5	0.00
10/04/2017	GOVI On 03-August-17	561.09	Put	GOVI	79080	5	79080	5	0.00
10/04/2017	GOVI On 02-November-17			GOVI	564.00	566.7130	563.9960	566.7130	0.00
10/04/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
10/04/2017	GOVI On 02-November-17	572.45	Put	GOVI	84540	6	84540	6	0.00
10/04/2017	GOVI On 02-November-17	572.46	Put	GOVI	84640	6	84640	6	0.00
10/04/2017	GOVI On 02-November-17	572.44	Put	GOVI	84440	6	84440	6	0.00
10/04/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2017	IGOV On 04-May-17			Index Future	246.07	245.9350	246.0730	245.9350	925.00
10/04/2017	IGOV On 03-August-17			Index Future	250.81	250.6710	250.8100	250.6710	297.00
10/04/2017	IGOV On 02-November-17			Index Future	255.77	255.6350	255.7720	255.6350	0.00
10/04/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
10/04/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
10/04/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
10/04/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6070	99.6071	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
10/04/2017	IS01 On 21-September-17			Interest Rate Swap	99.63	99.6289	99.6303	99.6289	0.00
10/04/2017	IS01 On 21-December-17			Interest Rate Swap	99.89	99.8832	99.8895	99.8832	0.00
10/04/2017	IS01 On 15-March-18			Interest Rate Swap	99.93	99.9124	99.9253	99.9124	0.00
10/04/2017	IS01 On 21-June-18			Interest Rate Swap	100.21	100.1876	100.2066	100.1876	0.00
10/04/2017	IS02 On 18-December-17			Interest Rate Swap	99.92	99.9093	99.9158	99.9093	0.00
10/04/2017	IS02 On 16-March-18			Interest Rate Swap	99.21	99.1947	99.2074	99.1947	0.00
10/04/2017	IS02 On 15-June-18			Interest Rate Swap	98.89	98.8728	98.8912	98.8728	0.00
10/04/2017	IS02 On 21-September-18			Interest Rate Swap	98.97	98.9377	98.9664	98.9377	0.00
10/04/2017	IS02 On 21-December-18			Interest Rate Swap	99.48	99.4400	99.4800	99.4400	0.00
10/04/2017	IS02 On 15-March-19			Interest Rate Swap	100.01	99.9592	100.0072	99.9592	0.00
10/04/2017	IS02 On 21-June-19			Interest Rate Swap	100.55	100.4876	100.5454	100.4876	0.00
10/04/2017	IS05 On 17-December-20			Interest Rate Swap	97.93	97.8209	97.9279	97.8209	0.00
10/04/2017	IS05 On 16-March-21			Interest Rate Swap	97.28	97.1658	97.2817	97.1658	0.00
10/04/2017	IS05 On 15-June-21			Interest Rate Swap	96.60	96.4791	96.6033	96.4791	0.00
10/04/2017	IS05 On 21-September-21			Interest Rate Swap	96.89	96.7598	96.8908	96.7598	0.00
10/04/2017	IS05 On 21-December-21			Interest Rate Swap	99.15	99.0188	99.1545	99.0188	51.00
10/04/2017	IS05 On 15-March-22			Interest Rate Swap	99.38	99.2360	99.3776	99.2360	0.00
10/04/2017	IS05 On 21-June-22			Interest Rate Swap	100.64	100.4970	100.6450	100.4970	0.00
10/04/2017	IS10 On 17-December-25			Interest Rate Swap	98.22	97.9837	98.2243	97.9837	0.00
10/04/2017	IS10 On 16-March-26			Interest Rate Swap	95.33	95.0824	95.3313	95.0824	0.00
10/04/2017	IS10 On 15-June-26			Interest Rate Swap	94.15	93.8908	94.1464	93.8908	0.00
10/04/2017	IS10 On 21-September-26			Interest Rate Swap	96.29	96.0302	96.2873	96.0302	0.00
10/04/2017	IS10 On 21-December-26			Interest Rate Swap	100.00	99.7469	100.0025	99.7469	0.00
10/04/2017	IS10 On 15-March-27			Interest Rate Swap	98.64	98.3818	98.6433	98.3818	0.00
10/04/2017	IS10 On 21-June-27			Interest Rate Swap	100.69	100.4269	100.6897	100.4269	0.00
10/04/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/04/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/04/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
10/04/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
10/04/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
10/04/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
10/04/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	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
10/04/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
10/04/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
10/04/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
10/04/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
10/04/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
10/04/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/04/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
10/04/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
10/04/2017	R023 On 04-May-17			Bond Future	8.37	98.8924	8.3657	98.8924	19,743.00
10/04/2017	R023 On 04-May-17	8.59	Call	Bond Future	1242	1	1242	1	0.00
10/04/2017	R023 On 04-May-17	8.61	Call	Bond Future	1308	2	1308	2	0.00
10/04/2017	R023 On 04-May-17	8.60	Call	Bond Future	1275	1	1275	1	0.00
10/04/2017	R023 On 04-May-17	8.59	Put	Bond Future	250	0	250	0	0.00
10/04/2017	R023 On 04-May-17	8.60	Put	Bond Future	239	0	239	0	0.00
10/04/2017	R023 On 04-May-17	8.61	Put	Bond Future	228	0	228	0	0.00
10/04/2017	R023 On 03-August-17			Bond Future	8.40	100.7789	8.3979	100.7789	0.00
10/04/2017	R023 On 03-August-17	8.58	Call	Bond Future	1773	2	1773	2	0.00
10/04/2017	R023 On 03-August-17	8.60	Call	Bond Future	1824	2	1824	2	0.00
10/04/2017	R023 On 03-August-17	8.59	Call	Bond Future	1798	2	1798	2	0.00
10/04/2017	R023 On 03-August-17	8.58	Put	Bond Future	994	1	994	1	0.00
10/04/2017	R023 On 03-August-17	8.59	Put	Bond Future	977	1	977	1	0.00
10/04/2017	R023 On 03-August-17	8.60	Put	Bond Future	961	1	961	1	0.00
10/04/2017	R023 On 02-November-17			Bond Future	8.43	98.8196	8.4274	98.8196	0.00
10/04/2017	R023 On 02-November-17	8.56	Call	Bond Future	1884	2	1884	2	0.00
10/04/2017	R023 On 02-November-17	8.57	Call	Bond Future	1908	2	1908	2	0.00
10/04/2017	R023 On 02-November-17	8.58	Call	Bond Future	1931	2	1931	2	0.00
10/04/2017	R023 On 02-November-17	8.57	Put	Bond Future	1320	1	1320	1	0.00
10/04/2017	R023 On 02-November-17	8.58	Put	Bond Future	1302	1	1302	1	0.00
10/04/2017	R023 On 02-November-17	8.56	Put	Bond Future	1337	1	1337	1	0.00
10/04/2017	R035 On 04-May-17			Bond Future	9.74	94.9978	9.7368	94.9978	8,780.00
10/04/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 04-May-17	9.53	Put	Bond Future	1660	1	1660	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
10/04/2017	R035 On 04-May-17	9.54	Put	Bond Future	1578	1	1578	1	0.00
10/04/2017	R035 On 04-May-17	9.55	Put	Bond Future	1497	1	1497	1	0.00
10/04/2017	R035 On 03-August-17			Bond Future	9.79	96.8100	9.7935	96.8100	0.00
10/04/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 03-August-17	9.52	Put	Bond Future	2178	2	2178	2	0.00
10/04/2017	R035 On 03-August-17	9.50	Put	Bond Future	2340	2	2340	2	0.00
10/04/2017	R035 On 03-August-17	9.51	Put	Bond Future	2259	2	2259	2	0.00
10/04/2017	R035 On 02-November-17			Bond Future	9.85	94.2024	9.8495	94.2024	0.00
10/04/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R035 On 02-November-17	9.61	Put	Bond Future	1879	1	1879	1	0.00
10/04/2017	R035 On 02-November-17	9.60	Put	Bond Future	1959	1	1959	1	0.00
10/04/2017	R035 On 02-November-17	9.59	Put	Bond Future	2039	1	2039	1	0.00
10/04/2017	R186 On 04-May-17			Bond Future	9.01	113.9400	9.0065	113.9400	107,191.00
10/04/2017	R186 On 04-May-17	9.20	Call	Bond Future	1796	2	1796	2	0.00
10/04/2017	R186 On 04-May-17	8.89	Call	Bond Future	662	1	662	1	0.00
10/04/2017	R186 On 04-May-17	8.94	Call	Bond Future	801	1	801	1	0.00
10/04/2017	R186 On 04-May-17	8.70	Call	Bond Future	283	0	283	0	500.00
10/04/2017	R186 On 04-May-17	8.91	Call	Bond Future	715	1	715	1	0.00
10/04/2017	R186 On 04-May-17	8.98	Call	Bond Future	925	1	925	1	0.00
10/04/2017	R186 On 04-May-17	8.90	Call	Bond Future	688	1	688	1	0.00
10/04/2017	R186 On 04-May-17	8.44	Call	Bond Future	61	0	61	0	500.00
10/04/2017	R186 On 04-May-17	8.95	Call	Bond Future	831	1	831	1	0.00
10/04/2017	R186 On 04-May-17	8.98	Put	Bond Future	1104	1	1104	1	0.00
10/04/2017	R186 On 04-May-17	9.20	Put	Bond Future	501	0	501	0	5,209.00
10/04/2017	R186 On 04-May-17	8.89	Put	Bond Future	1452	1	1452	1	0.00
10/04/2017	R186 On 04-May-17	8.94	Put	Bond Future	1251	1	1251	1	500.00
10/04/2017	R186 On 04-May-17	8.95	Put	Bond Future	1213	1	1213	1	5,209.00
10/04/2017	R186 On 04-May-17	8.90	Put	Bond Future	1410	1	1410	1	0.00
10/04/2017	R186 On 04-May-17	8.44	Put	Bond Future	3973	4	3973	4	0.00
10/04/2017	R186 On 04-May-17	8.91	Put	Bond Future	1369	1	1369	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
10/04/2017	R186 On 04-May-17	8.70	Put	Bond Future	2377	2	2377	2	0.00
10/04/2017	R186 On 03-August-17			Bond Future	9.06	110.8107	9.0590	110.8107	9,133.00
10/04/2017	R186 On 03-August-17	9.50	Call	Bond Future	3981	4	3981	4	0.00
10/04/2017	R186 On 03-August-17	9.35	Call	Bond Future	3333	4	3333	4	0.00
10/04/2017	R186 On 03-August-17	8.93	Call	Bond Future	1822	2	1822	2	0.00
10/04/2017	R186 On 03-August-17	8.91	Call	Bond Future	1762	2	1762	2	0.00
10/04/2017	R186 On 03-August-17	8.92	Call	Bond Future	1792	2	1792	2	0.00
10/04/2017	R186 On 03-August-17	8.85	Call	Bond Future	1590	2	1590	2	0.00
10/04/2017	R186 On 03-August-17	9.50	Put	Bond Future	1124	1	1124	1	6,500.00
10/04/2017	R186 On 03-August-17	9.35	Put	Bond Future	1436	1	1436	1	750.00
10/04/2017	R186 On 03-August-17	8.91	Put	Bond Future	2751	3	2751	3	0.00
10/04/2017	R186 On 03-August-17	8.93	Put	Bond Future	2677	2	2677	2	0.00
10/04/2017	R186 On 03-August-17	8.85	Put	Bond Future	2980	3	2980	3	750.00
10/04/2017	R186 On 03-August-17	8.92	Put	Bond Future	2714	2	2714	2	0.00
10/04/2017	R186 On 02-November-17			Bond Future	9.11	112.9795	9.1055	112.9795	1.00
10/04/2017	R186 On 02-November-17	8.88	Call	Bond Future	2301	3	2301	3	0.00
10/04/2017	R186 On 02-November-17	8.89	Call	Bond Future	2330	3	2330	3	0.00
10/04/2017	R186 On 02-November-17	8.90	Call	Bond Future	2360	3	2360	3	0.00
10/04/2017	R186 On 02-November-17	8.89	Put	Bond Future	3733	3	3733	3	0.00
10/04/2017	R186 On 02-November-17	8.90	Put	Bond Future	3696	3	3696	3	0.00
10/04/2017	R186 On 02-November-17	8.88	Put	Bond Future	3769	4	3769	4	0.00
10/04/2017	R197 On 04-May-17			Bond Future	297.85	297.6674	297.8497	297.6674	1,063.00
10/04/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 04-May-17	308.59	Put	Bond Future	10740	11	10740	11	0.00
10/04/2017	R197 On 04-May-17	308.60	Put	Bond Future	10750	11	10750	11	0.00
10/04/2017	R197 On 04-May-17	308.58	Put	Bond Future	10730	11	10730	11	0.00
10/04/2017	R197 On 03-August-17			Bond Future	296.69	296.5051	296.6884	296.5051	0.00
10/04/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 03-August-17	308.05	Put	Bond Future	11362	12	11362	12	0.00
10/04/2017	R197 On 03-August-17	308.07	Put	Bond Future	11382	12	11382	12	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
10/04/2017	R197 On 03-August-17	308.06	Put	Bond Future	11372	12	11372	12	0.00
10/04/2017	R197 On 02-November-17			Bond Future	302.56	302.3766	302.5589	302.3766	0.00
10/04/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R197 On 02-November-17	305.16	Put	Bond Future	2601	3	2601	3	0.00
10/04/2017	R197 On 02-November-17	305.17	Put	Bond Future	2611	3	2611	3	0.00
10/04/2017	R197 On 02-November-17	305.15	Put	Bond Future	2591	3	2591	3	0.00
10/04/2017	R202 On 04-May-17			Bond Future	241.33	241.6294	241.3323	241.6294	33,327.00
10/04/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 04-May-17	256.71	Put	Bond Future	15378	15	15378	15	0.00
10/04/2017	R202 On 04-May-17	256.72	Put	Bond Future	15388	15	15388	15	0.00
10/04/2017	R202 On 04-May-17	256.73	Put	Bond Future	15398	15	15398	15	0.00
10/04/2017	R202 On 03-August-17			Bond Future	242.32	242.6207	242.3158	242.6207	0.00
10/04/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 03-August-17	258.36	Put	Bond Future	16044	16	16044	16	0.00
10/04/2017	R202 On 03-August-17	258.37	Put	Bond Future	16054	16	16054	16	0.00
10/04/2017	R202 On 03-August-17	258.35	Put	Bond Future	16034	16	16034	16	0.00
10/04/2017	R202 On 02-November-17			Bond Future	247.11	247.4251	247.1103	247.4251	0.00
10/04/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R202 On 02-November-17	253.89	Put	Bond Future	6780	6	6780	6	0.00
10/04/2017	R202 On 02-November-17	253.91	Put	Bond Future	6800	6	6800	6	0.00
10/04/2017	R202 On 02-November-17	253.90	Put	Bond Future	6790	6	6790	6	0.00
10/04/2017	R203 On 04-May-17			Bond Future	7.46	101.4566	7.4566	101.4566	31,101.00
10/04/2017	R203 On 04-May-17	6.91	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R203 On 04-May-17	6.93	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R203 On 04-May-17	6.92	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R203 On 04-May-17	6.92	Put	Bond Future	188	0	188	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
10/04/2017	R203 On 04-May-17	6.93	Put	Bond Future	184	0	184	0	0.00
10/04/2017	R203 On 04-May-17	6.91	Put	Bond Future	191	0	191	0	0.00
10/04/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
10/04/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
10/04/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
10/04/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
10/04/2017	R204 On 04-May-17			Bond Future	7.63	103.6531	7.6282	103.6531	28,589.00
10/04/2017	R204 On 04-May-17	7.90	Call	Bond Future	431	0	431	0	0.00
10/04/2017	R204 On 04-May-17	7.92	Call	Bond Future	457	1	457	1	0.00
10/04/2017	R204 On 04-May-17	7.91	Call	Bond Future	444	0	444	0	0.00
10/04/2017	R204 On 04-May-17	7.91	Put	Bond Future	21	0	21	0	0.00
10/04/2017	R204 On 04-May-17	7.92	Put	Bond Future	20	0	20	0	0.00
10/04/2017	R204 On 04-May-17	7.90	Put	Bond Future	23	0	23	0	0.00
10/04/2017	R204 On 03-August-17			Bond Future	7.61	101.5901	7.6098	101.5901	0.00
10/04/2017	R204 On 03-August-17	7.75	Call	Bond Future	400	0	400	0	0.00
10/04/2017	R204 On 03-August-17	7.76	Call	Bond Future	408	0	408	0	0.00
10/04/2017	R204 On 03-August-17	7.77	Call	Bond Future	416	0	416	0	0.00
10/04/2017	R204 On 03-August-17	7.75	Put	Bond Future	221	0	221	0	0.00
10/04/2017	R204 On 03-August-17	7.76	Put	Bond Future	216	0	216	0	0.00
10/04/2017	R204 On 03-August-17	7.77	Put	Bond Future	211	0	211	0	0.00
10/04/2017	R204 On 02-November-17			Bond Future	7.53	103.5784	7.5323	103.5784	0.00
10/04/2017	R204 On 02-November-17	7.76	Call	Bond Future	416	0	416	0	0.00
10/04/2017	R204 On 02-November-17	7.74	Call	Bond Future	402	0	402	0	0.00
10/04/2017	R204 On 02-November-17	7.75	Call	Bond Future	409	0	409	0	0.00
10/04/2017	R204 On 02-November-17	7.74	Put	Bond Future	182	0	182	0	0.00
10/04/2017	R204 On 02-November-17	7.75	Put	Bond Future	179	0	179	0	0.00
10/04/2017	R204 On 02-November-17	7.76	Put	Bond Future	175	0	175	0	0.00
10/04/2017	R207 On 04-May-17			Bond Future	7.82	101.0225	7.8187	101.0225	76,368.00
10/04/2017	R207 On 04-May-17	8.20	Call	Bond Future	917	1	917	1	0.00
10/04/2017	R207 On 04-May-17	8.22	Call	Bond Future	961	1	961	1	0.00
10/04/2017	R207 On 04-May-17	8.21	Call	Bond Future	939	1	939	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
10/04/2017	R207 On 04-May-17	8.22	Put	Bond Future	19	0	19	0	0.00
10/04/2017	R207 On 04-May-17	8.20	Put	Bond Future	22	0	22	0	0.00
10/04/2017	R207 On 04-May-17	8.21	Put	Bond Future	20	0	20	0	0.00
10/04/2017	R207 On 03-August-17			Bond Future	7.83	99.3064	7.8332	99.3064	0.00
10/04/2017	R207 On 03-August-17	8.19	Call	Bond Future	1010	1	1010	1	51.00
10/04/2017	R207 On 03-August-17	8.40	Call	Bond Future	1358	1	1358	1	0.00
10/04/2017	R207 On 03-August-17	8.39	Call	Bond Future	1340	1	1340	1	0.00
10/04/2017	R207 On 03-August-17	8.41	Call	Bond Future	1375	1	1375	1	0.00
10/04/2017	R207 On 03-August-17	8.39	Put	Bond Future	146	0	146	0	0.00
10/04/2017	R207 On 03-August-17	8.19	Put	Bond Future	242	0	242	0	0.00
10/04/2017	R207 On 03-August-17	8.41	Put	Bond Future	138	0	138	0	0.00
10/04/2017	R207 On 03-August-17	8.40	Put	Bond Future	142	0	142	0	0.00
10/04/2017	R207 On 02-November-17			Bond Future	7.81	101.2501	7.8145	101.2501	0.00
10/04/2017	R207 On 02-November-17	8.03	Call	Bond Future	841	1	841	1	0.00
10/04/2017	R207 On 02-November-17	8.05	Call	Bond Future	866	1	866	1	0.00
10/04/2017	R207 On 02-November-17	8.04	Call	Bond Future	853	1	853	1	0.00
10/04/2017	R207 On 02-November-17	8.04	Put	Bond Future	412	0	412	0	0.00
10/04/2017	R207 On 02-November-17	8.05	Put	Bond Future	405	0	405	0	0.00
10/04/2017	R207 On 02-November-17	8.03	Put	Bond Future	419	0	419	0	0.00
10/04/2017	R208 On 04-May-17			Bond Future	7.96	96.8974	7.9623	96.8974	23,301.00
10/04/2017	R208 On 04-May-17	8.37	Call	Bond Future	1338	2	1338	2	0.00
10/04/2017	R208 On 04-May-17	8.39	Call	Bond Future	1396	2	1396	2	0.00
10/04/2017	R208 On 04-May-17	8.38	Call	Bond Future	1367	2	1367	2	0.00
10/04/2017	R208 On 04-May-17	8.37	Put	Bond Future	39	0	39	0	0.00
10/04/2017	R208 On 04-May-17	8.39	Put	Bond Future	34	0	34	0	0.00
10/04/2017	R208 On 04-May-17	8.38	Put	Bond Future	36	0	36	0	0.00
10/04/2017	R208 On 03-August-17			Bond Future	7.98	98.7458	7.9792	98.7458	0.00
10/04/2017	R208 On 03-August-17	8.30	Call	Bond Future	1413	2	1413	2	0.00
10/04/2017	R208 On 03-August-17	8.32	Call	Bond Future	1455	2	1455	2	0.00
10/04/2017	R208 On 03-August-17	8.31	Call	Bond Future	1434	2	1434	2	0.00
10/04/2017	R208 On 03-August-17	8.31	Put	Bond Future	435	0	435	0	0.00
10/04/2017	R208 On 03-August-17	8.32	Put	Bond Future	426	0	426	0	0.00
10/04/2017	R208 On 03-August-17	8.30	Put	Bond Future	444	0	444	0	0.00
10/04/2017	R208 On 02-November-17			Bond Future	7.98	97.2758	7.9839	97.2758	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
10/04/2017	R208 On 02-November-17	8.18	Call	Bond Future	1254	1	1254	1	0.00
10/04/2017	R208 On 02-November-17	8.20	Call	Bond Future	1288	1	1288	1	0.00
10/04/2017	R208 On 02-November-17	8.19	Call	Bond Future	1271	1	1271	1	0.00
10/04/2017	R208 On 02-November-17	8.19	Put	Bond Future	684	1	684	1	0.00
10/04/2017	R208 On 02-November-17	8.20	Put	Bond Future	673	1	673	1	0.00
10/04/2017	R208 On 02-November-17	8.18	Put	Bond Future	695	1	695	1	0.00
10/04/2017	R209 On 04-May-17			Bond Future	9.74	71.2222	9.7355	71.2222	61,996.00
10/04/2017	R209 On 04-May-17	9.63	Call	Bond Future	758	1	758	1	0.00
10/04/2017	R209 On 04-May-17	8.93	Call	Bond Future	17	0	17	0	1,130.00
10/04/2017	R209 On 04-May-17	9.46	Call	Bond Future	389	1	389	1	0.00
10/04/2017	R209 On 04-May-17	9.47	Call	Bond Future	406	1	406	1	0.00
10/04/2017	R209 On 04-May-17	9.33	Call	Bond Future	211	0	211	0	0.00
10/04/2017	R209 On 04-May-17	9.48	Call	Bond Future	424	1	424	1	0.00
10/04/2017	R209 On 04-May-17	9.63	Put	Bond Future	1457	1	1457	1	1,130.00
10/04/2017	R209 On 04-May-17	8.93	Put	Bond Future	5628	5	5628	5	0.00
10/04/2017	R209 On 04-May-17	9.46	Put	Bond Future	2236	2	2236	2	0.00
10/04/2017	R209 On 04-May-17	9.33	Put	Bond Future	2955	3	2955	3	1,130.00
10/04/2017	R209 On 04-May-17	9.47	Put	Bond Future	2185	2	2185	2	0.00
10/04/2017	R209 On 04-May-17	9.48	Put	Bond Future	2134	2	2134	2	0.00
10/04/2017	R209 On 03-August-17			Bond Future	9.79	72.5808	9.7880	72.5808	0.00
10/04/2017	R209 On 03-August-17	9.44	Call	Bond Future	1403	2	1403	2	0.00
10/04/2017	R209 On 03-August-17	9.43	Call	Bond Future	1379	2	1379	2	0.00
10/04/2017	R209 On 03-August-17	9.45	Call	Bond Future	1428	2	1428	2	0.00
10/04/2017	R209 On 03-August-17	9.44	Put	Bond Future	3725	3	3725	3	0.00
10/04/2017	R209 On 03-August-17	9.45	Put	Bond Future	3681	3	3681	3	0.00
10/04/2017	R209 On 03-August-17	9.43	Put	Bond Future	3769	4	3769	4	0.00
10/04/2017	R209 On 02-November-17			Bond Future	9.84	70.8508	9.8379	70.8508	901.00
10/04/2017	R209 On 02-November-17	10.00	Call	Bond Future	3717	4	3717	4	0.00
10/04/2017	R209 On 02-November-17	9.54	Call	Bond Future	2265	2	2265	2	0.00
10/04/2017	R209 On 02-November-17	9.52	Call	Bond Future	2211	2	2211	2	0.00
10/04/2017	R209 On 02-November-17	8.30	Call	Bond Future	289	0	289	0	2,800.00
10/04/2017	R209 On 02-November-17	9.00	Call	Bond Future	1069	1	1069	1	2,800.00
10/04/2017	R209 On 02-November-17	9.53	Call	Bond Future	2238	2	2238	2	0.00
10/04/2017	R209 On 02-November-17	10.00	Put	Bond Future	2683	3	2683	3	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2017	R209 On 02-November-17	9.00	Put	Bond Future	6802	6	6802	6	0.00
10/04/2017	R209 On 02-November-17	9.54	Put	Bond Future	4226	4	4226	4	0.00
10/04/2017	R209 On 02-November-17	9.52	Put	Bond Future	4306	4	4306	4	0.00
10/04/2017	R209 On 02-November-17	8.30	Put	Bond Future	11362	11	11362	11	0.00
10/04/2017	R209 On 02-November-17	9.53	Put	Bond Future	4266	4	4266	4	0.00
10/04/2017	R210 On 04-May-17			Bond Future	182.81	182.7974	182.8071	182.7974	1,698.00
10/04/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 04-May-17	192.31	Put	Bond Future	9503	10	9503	10	0.00
10/04/2017	R210 On 04-May-17	192.33	Put	Bond Future	9523	10	9523	10	0.00
10/04/2017	R210 On 04-May-17	192.32	Put	Bond Future	9513	10	9513	10	0.00
10/04/2017	R210 On 03-August-17			Bond Future	186.33	186.3178	186.3262	186.3178	0.00
10/04/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 03-August-17	196.29	Put	Bond Future	9964	10	9964	10	0.00
10/04/2017	R210 On 03-August-17	196.30	Put	Bond Future	9974	10	9974	10	0.00
10/04/2017	R210 On 03-August-17	196.28	Put	Bond Future	9954	10	9954	10	0.00
10/04/2017	R210 On 02-November-17			Bond Future	187.60	187.5957	187.6012	187.5957	0.00
10/04/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R210 On 02-November-17	192.08	Put	Bond Future	4479	4	4479	4	0.00
10/04/2017	R210 On 02-November-17	192.07	Put	Bond Future	4469	4	4469	4	0.00
10/04/2017	R210 On 02-November-17	192.09	Put	Bond Future	4489	4	4489	4	0.00
10/04/2017	R212 On 04-May-17			Bond Future	147.84	147.5656	147.8368	147.5656	3,268.00
10/04/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 04-May-17	152.24	Put	Bond Future	4403	5	4403	5	0.00
10/04/2017	R212 On 04-May-17	152.25	Put	Bond Future	4413	5	4413	5	0.00
10/04/2017	R212 On 04-May-17	152.23	Put	Bond Future	4393	5	4393	5	0.00
10/04/2017	R212 On 03-August-17			Bond Future	148.65	148.3746	148.6497	148.3746	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
10/04/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 03-August-17	153.34	Put	Bond Future	4690	5	4690	5	0.00
10/04/2017	R212 On 03-August-17	153.35	Put	Bond Future	4700	5	4700	5	0.00
10/04/2017	R212 On 03-August-17	153.36	Put	Bond Future	4710	5	4710	5	0.00
10/04/2017	R212 On 02-November-17			Bond Future	151.59	151.3128	151.5911	151.3128	0.00
10/04/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
10/04/2017	R212 On 02-November-17	152.40	Put	Bond Future	809	1	809	1	0.00
10/04/2017	R212 On 02-November-17	152.42	Put	Bond Future	829	1	829	1	0.00
10/04/2017	R212 On 02-November-17	152.41	Put	Bond Future	819	1	819	1	0.00
10/04/2017	R213 On 04-May-17			Bond Future	9.44	83.1949	9.4401	83.1949	45,201.00
10/04/2017	R213 On 04-May-17	9.35	Call	Bond Future	765	1	765	1	0.00
10/04/2017	R213 On 04-May-17	9.37	Call	Bond Future	821	1	821	1	0.00
10/04/2017	R213 On 04-May-17	9.36	Call	Bond Future	793	1	793	1	0.00
10/04/2017	R213 On 04-May-17	9.36	Put	Bond Future	1325	1	1325	1	0.00
10/04/2017	R213 On 04-May-17	9.37	Put	Bond Future	1287	1	1287	1	0.00
10/04/2017	R213 On 04-May-17	9.35	Put	Bond Future	1364	1	1364	1	0.00
10/04/2017	R213 On 03-August-17			Bond Future	9.49	84.7818	9.4906	84.7818	0.00
10/04/2017	R213 On 03-August-17	9.33	Call	Bond Future	1817	2	1817	2	0.00
10/04/2017	R213 On 03-August-17	9.34	Call	Bond Future	1846	2	1846	2	0.00
10/04/2017	R213 On 03-August-17	9.35	Call	Bond Future	1876	2	1876	2	0.00
10/04/2017	R213 On 03-August-17	9.34	Put	Bond Future	2838	3	2838	3	0.00
10/04/2017	R213 On 03-August-17	9.35	Put	Bond Future	2801	3	2801	3	0.00
10/04/2017	R213 On 03-August-17	9.33	Put	Bond Future	2875	3	2875	3	0.00
10/04/2017	R213 On 02-November-17			Bond Future	9.54	82.8901	9.5403	82.8901	0.00
10/04/2017	R213 On 02-November-17	9.36	Call	Bond Future	2466	3	2466	3	0.00
10/04/2017	R213 On 02-November-17	9.34	Call	Bond Future	2407	3	2407	3	0.00
10/04/2017	R213 On 02-November-17	9.35	Call	Bond Future	2437	3	2437	3	0.00
10/04/2017	R213 On 02-November-17	9.34	Put	Bond Future	3713	3	3713	3	0.00
10/04/2017	R213 On 02-November-17	9.35	Put	Bond Future	3676	3	3676	3	0.00
10/04/2017	R213 On 02-November-17	9.36	Put	Bond Future	3640	3	3640	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
10/04/2017	R214 On 04-May-17			Bond Future	9.83	71.3045	9.8252	71.3045	35,332.00
10/04/2017	R214 On 04-May-17	9.56	Call	Bond Future	440	1	440	1	0.00
10/04/2017	R214 On 04-May-17	9.58	Call	Bond Future	478	1	478	1	0.00
10/04/2017	R214 On 04-May-17	9.57	Call	Bond Future	459	1	459	1	0.00
10/04/2017	R214 On 04-May-17	9.56	Put	Bond Future	2291	2	2291	2	0.00
10/04/2017	R214 On 04-May-17	9.57	Put	Bond Future	2239	2	2239	2	0.00
10/04/2017	R214 On 04-May-17	9.58	Put	Bond Future	2187	2	2187	2	0.00
10/04/2017	R214 On 03-August-17			Bond Future	9.88	72.6647	9.8766	72.6647	0.00
10/04/2017	R214 On 03-August-17	9.51	Call	Bond Future	1455	2	1455	2	0.00
10/04/2017	R214 On 03-August-17	9.52	Call	Bond Future	1480	2	1480	2	0.00
10/04/2017	R214 On 03-August-17	9.53	Call	Bond Future	1506	2	1506	2	0.00
10/04/2017	R214 On 03-August-17	9.52	Put	Bond Future	3964	4	3964	4	0.00
10/04/2017	R214 On 03-August-17	9.53	Put	Bond Future	3918	4	3918	4	0.00
10/04/2017	R214 On 03-August-17	9.51	Put	Bond Future	4011	4	4011	4	0.00
10/04/2017	R214 On 02-November-17			Bond Future	9.93	70.7894	9.9270	70.7894	0.00
10/04/2017	R214 On 02-November-17	9.58	Call	Bond Future	2225	2	2225	2	0.00
10/04/2017	R214 On 02-November-17	9.60	Call	Bond Future	2281	3	2281	3	0.00
10/04/2017	R214 On 02-November-17	9.59	Call	Bond Future	2253	2	2253	2	0.00
10/04/2017	R214 On 02-November-17	9.60	Put	Bond Future	4534	4	4534	4	0.00
10/04/2017	R214 On 02-November-17	9.58	Put	Bond Future	4619	4	4619	4	0.00
10/04/2017	R214 On 02-November-17	9.59	Put	Bond Future	4576	4	4576	4	0.00
10/04/2017	R248 On 04-May-17			Bond Future	9.89	91.3493	9.8858	91.3493	77,183.00
10/04/2017	R248 On 04-May-17	9.67	Call	Bond Future	747	1	747	1	0.00
10/04/2017	R248 On 04-May-17	9.66	Call	Bond Future	719	1	719	1	0.00
10/04/2017	R248 On 04-May-17	9.65	Call	Bond Future	693	1	693	1	0.00
10/04/2017	R248 On 04-May-17	9.66	Put	Bond Future	2716	2	2716	2	0.00
10/04/2017	R248 On 04-May-17	9.67	Put	Bond Future	2653	2	2653	2	0.00
10/04/2017	R248 On 04-May-17	9.65	Put	Bond Future	2779	2	2779	2	0.00
10/04/2017	R248 On 03-August-17			Bond Future	9.94	93.0919	9.9392	93.0919	170.00
10/04/2017	R248 On 03-August-17	9.57	Call	Bond Future	1931	2	1931	2	0.00
10/04/2017	R248 On 03-August-17	9.58	Call	Bond Future	1963	2	1963	2	0.00
10/04/2017	R248 On 03-August-17	9.56	Call	Bond Future	1899	2	1899	2	0.00
10/04/2017	R248 On 03-August-17	9.58	Put	Bond Future	5143	5	5143	5	0.00
10/04/2017	R248 On 03-August-17	9.57	Put	Bond Future	5202	5	5202	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
10/04/2017	R248 On 03-August-17	9.56	Put	Bond Future	5262	5	5262	5	0.00
10/04/2017	R248 On 02-November-17			Bond Future	9.99	90.4750	9.9917	90.4750	0.00
10/04/2017	R248 On 02-November-17	9.64	Call	Bond Future	2961	3	2961	3	0.00
10/04/2017	R248 On 02-November-17	9.66	Call	Bond Future	3033	3	3033	3	0.00
10/04/2017	R248 On 02-November-17	9.65	Call	Bond Future	2997	3	2997	3	0.00
10/04/2017	R248 On 02-November-17	9.64	Put	Bond Future	6042	6	6042	6	0.00
10/04/2017	R248 On 02-November-17	9.65	Put	Bond Future	5988	6	5988	6	0.00
10/04/2017	R248 On 02-November-17	9.66	Put	Bond Future	5933	6	5933	6	0.00