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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	2025 On 03-August-17			Bond Future	129.31	129.3731	129.3076	129.3731	2,414.00
11/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4652	5	4652	5	0.00
11/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4672	5	4672	5	0.00
11/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4662	5	4662	5	0.00
11/05/2017	2025 On 02-November-17			Bond Future	131.82	131.8845	131.8173	131.8845	0.00
11/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1153	1	1153	1	0.00
11/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1163	1	1163	1	0.00
11/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1143	1	1143	1	0.00
11/05/2017	2025 On 01-February-18			Bond Future	133.11	133.1738	133.1051	133.1738	0.00
11/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	785	1	785	1	0.00
11/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	775	1	775	1	0.00
11/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	795	1	795	1	0.00
11/05/2017	2029 On 01-February-18			Bond Future	104.08	104.0611	104.0822	104.0611	0.00
11/05/2017	2030 On 03-August-17			Bond Future	9.22	91.1374	9.2181	91.1374	31,984.00
11/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	764	1	764	1	0.00
11/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	832	1	832	1	0.00
11/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	900	1	900	1	0.00
11/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 02-November-17			Bond Future	9.26	92.8810	9.2639	92.8810	0.00
11/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	580	0	580	0	0.00
11/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	647	1	647	1	0.00
11/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	513	0	513	0	0.00
11/05/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 01-February-18			Bond Future	9.31	90.6878	9.3078	90.6878	0.00
11/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	480	0	480	0	0.00
11/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	413	0	413	0	0.00
11/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	546	0	546	0	0.00
11/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
11/05/2017	2032 On 03-August-17			Bond Future	9.38	93.9571	9.3764	93.9571	21,380.00
11/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2294	2	2294	2	0.00
11/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2215	2	2215	2	0.00
11/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2254	2	2254	2	0.00
11/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1754	2	1754	2	0.00
11/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1821	2	1821	2	0.00
11/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1787	2	1787	2	0.00
11/05/2017	2032 On 02-November-17			Bond Future	9.43	91.5967	9.4266	91.5967	0.00
11/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3196	3	3196	3	0.00
11/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3234	3	3234	3	0.00
11/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3272	3	3272	3	0.00
11/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2775	3	2775	3	0.00
11/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2809	3	2809	3	0.00
11/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2741	3	2741	3	0.00
11/05/2017	2032 On 01-February-18			Bond Future	9.47	93.3836	9.4749	93.3836	0.00
11/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	3989	4	3989	4	0.00
11/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4028	4	4028	4	0.00
11/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4066	4	4066	4	0.00
11/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3419	3	3419	3	0.00
11/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3387	3	3387	3	0.00
11/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3452	3	3452	3	0.00
11/05/2017	2033 On 03-August-17			Bond Future	106.41	106.3907	106.4125	106.3907	6,134.00
11/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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11/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6708	7	6708	7	0.00
11/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6718	7	6718	7	0.00
11/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6728	7	6728	7	0.00
11/05/2017	2033 On 02-November-17			Bond Future	107.40	107.3792	107.4010	107.3792	0.00
11/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2679	3	2679	3	0.00
11/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2689	3	2689	3	0.00
11/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2669	3	2669	3	0.00
11/05/2017	2033 On 01-February-18			Bond Future	109.55	109.5298	109.5520	109.5298	0.00
11/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	88	0	88	0	0.00
11/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	108	0	108	0	0.00
11/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	98	0	98	0	0.00
11/05/2017	2037 On 03-August-17			Bond Future	9.64	90.2263	9.6365	90.2263	57,179.00
11/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2061	2	2061	2	0.00
11/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2023	2	2023	2	0.00
11/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	1986	2	1986	2	0.00
11/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2560	3	2560	3	0.00
11/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2517	3	2517	3	0.00
11/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2604	3	2604	3	0.00
11/05/2017	2037 On 02-November-17			Bond Future	9.69	91.9524	9.6865	91.9524	233.00
11/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3310	3	3310	3	0.00
11/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3349	3	3349	3	0.00
11/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3271	3	3271	3	0.00
11/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3480	4	3480	4	0.00
11/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3520	4	3520	4	0.00
11/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3562	4	3562	4	0.00
11/05/2017	2037 On 01-February-18			Bond Future	9.74	89.4908	9.7351	89.4908	0.00
11/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4568	5	4568	5	0.00
11/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4610	5	4610	5	0.00

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11/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4526	5	4526	5	0.00
11/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3903	4	3903	4	0.00
11/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3867	4	3867	4	0.00
11/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3939	4	3939	4	0.00
11/05/2017	2038 On 03-August-17			Bond Future	131.29	131.2597	131.2867	131.2597	22,439.00
11/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	9883	10	9883	10	0.00
11/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	9873	10	9873	10	0.00
11/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	9893	10	9893	10	0.00
11/05/2017	2038 On 02-November-17			Bond Future	133.83	133.8075	133.8348	133.8075	0.00
11/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	2985	3	2985	3	0.00
11/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	2965	3	2965	3	0.00
11/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	2975	3	2975	3	0.00
11/05/2017	2038 On 01-February-18			Bond Future	134.99	134.9664	134.9941	134.9664	0.00
11/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	1936	2	1936	2	0.00
11/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	1946	2	1946	2	0.00
11/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	1956	2	1956	2	0.00
11/05/2017	2040 On 03-August-17			Bond Future	9.73	93.5484	9.7274	93.5484	13,816.00
11/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2095	2	2095	2	0.00
11/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2056	2	2056	2	0.00
11/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2018	2	2018	2	0.00
11/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2985	3	2985	3	0.00
11/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	3034	3	3034	3	0.00
11/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2936	3	2936	3	0.00
11/05/2017	2040 On 02-November-17			Bond Future	9.78	95.3379	9.7783	95.3379	0.00
11/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3215	3	3215	3	0.00

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11/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3254	3	3254	3	0.00
11/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3175	3	3175	3	0.00
11/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	4181	4	4181	4	0.00
11/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	4228	4	4228	4	0.00
11/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	4275	4	4275	4	0.00
11/05/2017	2040 On 01-February-18			Bond Future	9.83	92.6921	9.8280	92.6921	0.00
11/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4800	5	4800	5	0.00
11/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	4887	5	4887	5	0.00
11/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4844	5	4844	5	0.00
11/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4448	4	4448	4	0.00
11/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4408	4	4408	4	0.00
11/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4369	4	4369	4	0.00
11/05/2017	2044 On 03-August-17			Bond Future	9.78	90.4307	9.7816	90.4307	22,344.00
11/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1923	2	1923	2	0.00
11/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1886	2	1886	2	0.00
11/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1960	2	1960	2	0.00
11/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3300	3	3300	3	0.00
11/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	3248	3	3248	3	0.00
11/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	3196	3	3196	3	0.00
11/05/2017	2044 On 02-November-17			Bond Future	9.83	92.1607	9.8319	92.1607	200.00
11/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3065	3	3065	3	0.00
11/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3141	3	3141	3	0.00
11/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3103	3	3103	3	0.00
11/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4555	5	4555	5	0.00
11/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4505	5	4505	5	0.00
11/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4456	4	4456	4	0.00
11/05/2017	2044 On 01-February-18			Bond Future	9.88	89.5780	9.8810	89.5780	0.00
11/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4716	5	4716	5	0.00
11/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4758	5	4758	5	0.00
11/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4674	5	4674	5	0.00
11/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4556	5	4556	5	0.00
11/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4514	5	4514	5	0.00
11/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4598	5	4598	5	0.00
11/05/2017	2046 On 03-August-17			Bond Future	127.94	127.9089	127.9354	127.9089	22,790.00

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11/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13255	13	13255	13	0.00
11/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13235	13	13235	13	0.00
11/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13245	13	13245	13	0.00
11/05/2017	2046 On 02-November-17			Bond Future	128.84	128.8086	128.8352	128.8086	0.00
11/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7475	8	7475	8	0.00
11/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7485	8	7485	8	0.00
11/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7465	7	7465	7	0.00
11/05/2017	2046 On 01-February-18			Bond Future	131.42	131.3885	131.4154	131.3885	0.00
11/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1485	2	1485	2	0.00
11/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1495	2	1495	2	0.00
11/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1505	2	1505	2	0.00
11/05/2017	2050 On 03-August-17			Bond Future	135.70	135.6709	135.6991	135.6709	26,009.00
11/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13531	14	13531	14	0.00
11/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13541	14	13541	14	0.00
11/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13521	14	13521	14	0.00
11/05/2017	2050 On 02-November-17			Bond Future	138.33	138.3044	138.3329	138.3044	0.00
11/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6317	6	6317	6	0.00
11/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6327	6	6327	6	0.00
11/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6337	6	6337	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	2050 On 01-February-18			Bond Future	139.41	139.3825	139.4114	139.3825	0.00
11/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	829	1	829	1	0.00
11/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	839	1	839	1	0.00
11/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	819	1	819	1	0.00
11/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	AL37 On 03-August-17			Index Future	542.58	542.4330	542.5840	542.4330	0.00
11/05/2017	AL37 On 02-November-17			Index Future	552.96	552.8110	552.9640	552.8110	0.00
11/05/2017	AL37 On 01-February-18			Index Future	563.75	563.5960	563.7510	563.5960	0.00
11/05/2017	AL7T On 03-August-17			Index Future	623.27	622.8730	623.2650	622.8730	0.00
11/05/2017	AL7T On 02-November-17			Index Future	635.19	634.7900	635.1890	634.7900	0.00
11/05/2017	AL7T On 01-February-18			Index Future	647.58	647.1740	647.5800	647.1740	0.00
11/05/2017	ALBI On 03-August-17			Index Future	563.85	563.4420	563.8450	563.4420	633.00
11/05/2017	ALBI On 02-November-17			Index Future	574.63	574.2220	574.6320	574.2220	0.00
11/05/2017	ALBI On 01-February-18			Index Future	585.84	585.4250	585.8410	585.4250	0.00
11/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2017	EL28 On 03-August-17			Bond Future	128.69	129.0263	128.6900	129.0263	0.00
11/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6480	6	6480	6	0.00
11/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6470	6	6470	6	0.00
11/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6490	6	6490	6	0.00
11/05/2017	EL28 On 02-November-17			Bond Future	129.44	129.7871	129.4439	129.7871	0.00
11/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4426	4	4426	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4436	4	4436	4	0.00
11/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4446	4	4446	4	0.00
11/05/2017	EL28 On 01-February-18			Bond Future	132.04	132.3866	132.0365	132.3866	0.00
11/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	254	0	254	0	0.00
11/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	274	0	274	0	0.00
11/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	264	0	264	0	0.00
11/05/2017	ES33 On 03-August-17			Bond Future	10.70	78.5946	10.6953	78.5946	9,466.00
11/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1033	1	1033	1	0.00
11/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	970	1	970	1	0.00
11/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	907	1	907	1	0.00
11/05/2017	ES33 On 02-November-17			Bond Future	10.79	76.3064	10.7854	76.3064	0.00
11/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	708	1	708	1	0.00
11/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	647	1	647	1	0.00
11/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	770	1	770	1	0.00
11/05/2017	ES33 On 01-February-18			Bond Future	10.88	77.7950	10.8771	77.7950	0.00
11/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	674	1	674	1	0.00
11/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	733	1	733	1	0.00
11/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	792	1	792	1	0.00
11/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
11/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
11/05/2017	ES42 On 03-August-17			Bond Future	10.96	81.5494	10.9571	81.5494	7,957.00
11/05/2017	ES42 On 02-November-17			Bond Future	11.05	78.8479	11.0484	78.8479	0.00
11/05/2017	ES42 On 01-February-18			Bond Future	11.14	80.3861	11.1383	80.3861	0.00
11/05/2017	GOVI On 03-August-17			GOVI	562.10	561.6770	562.1040	561.6770	544.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	10040	1	10040	1	0.00
11/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	9940	1	9940	1	0.00
11/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	10140	1	10140	1	0.00
11/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 02-November-17			GOVI	572.86	572.4230	572.8580	572.4230	0.00
11/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	4180	0	4180	0	0.00
11/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	4080	0	4080	0	0.00
11/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	3980	0	3980	0	0.00
11/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 01-February-18			GOVI	584.03	583.5910	584.0330	583.5910	0.00
11/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	30030	3	30030	3	0.00
11/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	30130	3	30130	3	0.00
11/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	29930	3	29930	3	0.00
11/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
11/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
11/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2017	IGOV On 03-August-17			Index Future	251.27	251.2950	251.2710	251.2950	1,249.00
11/05/2017	IGOV On 02-November-17			Index Future	256.15	256.1730	256.1480	256.1730	0.00
11/05/2017	IGOV On 01-February-18			Index Future	261.28	261.3040	261.2780	261.3040	0.00
11/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
11/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
11/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6107	99.6100	99.6107	0.00
11/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8188	99.8165	99.8188	0.00
11/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.76	99.7701	99.7646	99.7701	0.00
11/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9639	99.9530	99.9639	0.00
11/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8475	99.8452	99.8475	0.00
11/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0521	99.0469	99.0521	0.00
11/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6522	98.6413	98.6522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.60	98.6102	98.5955	98.6102	0.00
11/05/2017	IS02 On 21-December-18			Interest Rate Swap	99.00	99.0200	99.0000	99.0200	0.00
11/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.42	99.4475	99.4229	99.4475	0.00
11/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8844	99.8539	99.8844	0.00
11/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.74	96.7701	96.7356	96.7701	0.00
11/05/2017	IS05 On 16-March-21			Interest Rate Swap	96.01	96.0591	96.0147	96.0591	0.00
11/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.26	95.3123	95.2624	95.3123	0.00
11/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.49	95.5356	95.4863	95.5356	0.00
11/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.71	97.7566	97.7101	97.7566	51.00
11/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.88	97.9288	97.8838	97.9288	0.00
11/05/2017	IS05 On 21-June-22			Interest Rate Swap	99.11	99.1577	99.1132	99.1577	0.00
11/05/2017	IS10 On 17-December-25			Interest Rate Swap	96.22	96.3046	96.2208	96.3046	0.00
11/05/2017	IS10 On 16-March-26			Interest Rate Swap	93.27	93.3433	93.2696	93.3433	0.00
11/05/2017	IS10 On 15-June-26			Interest Rate Swap	92.04	92.1059	92.0383	92.1059	0.00
11/05/2017	IS10 On 21-September-26			Interest Rate Swap	94.18	94.2395	94.1789	94.2395	0.00
11/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.92	97.9737	97.9192	97.9737	0.00
11/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.51	96.5643	96.5115	96.5643	0.00
11/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.56	98.6121	98.5619	98.6121	0.00
11/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/05/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
11/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
11/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
11/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
11/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
11/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
11/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
11/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
11/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
11/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
11/05/2017	R023 On 03-August-17			Bond Future	8.17	101.5010	8.1721	101.5010	32,290.00
11/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2154	2	2154	2	0.00
11/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2218	2	2218	2	0.00
11/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2186	2	2186	2	0.00
11/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	399	0	399	0	0.00
11/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	389	0	389	0	0.00
11/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	379	0	379	0	0.00
11/05/2017	R023 On 02-November-17			Bond Future	8.20	99.5125	8.1986	99.5125	0.00
11/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2231	2	2231	2	0.00
11/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2259	2	2259	2	0.00
11/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2288	2	2288	2	0.00
11/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	718	1	718	1	0.00
11/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	705	1	705	1	0.00
11/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	731	1	731	1	0.00
11/05/2017	R023 On 01-February-18			Bond Future	8.22	101.4538	8.2207	101.4538	0.00
11/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	1939	2	1939	2	0.00
11/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	1961	2	1961	2	0.00
11/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	1917	2	1917	2	0.00
11/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1540	2	1540	2	0.00
11/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1523	2	1523	2	0.00
11/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1558	2	1558	2	0.00
11/05/2017	R035 On 03-August-17			Bond Future	9.55	98.1103	9.5474	98.1103	9,951.00
11/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	302	0	302	0	0.00
11/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	221	0	221	0	0.00
11/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	384	0	384	0	0.00
11/05/2017	R035 On 02-November-17			Bond Future	9.60	95.4863	9.6006	95.4863	0.00
11/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	75	0	75	0	0.00
11/05/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	5	0	5	0	0.00
11/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	85	0	85	0	0.00
11/05/2017	R035 On 01-February-18			Bond Future	9.65	97.3491	9.6532	97.3491	0.00
11/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	603	1	603	1	0.00
11/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	759	1	759	1	0.00
11/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	681	1	681	1	0.00
11/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R186 On 03-August-17			Bond Future	8.77	112.1796	8.7702	112.1796	86,882.00
11/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5110	5	5110	5	0.00
11/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4303	4	4303	4	0.00
11/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2246	2	2246	2	0.00
11/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2326	2	2326	2	0.00
11/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2618	3	2618	3	0.00
11/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2013	2	2013	2	0.00
11/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2286	2	2286	2	0.00
11/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	325	0	325	0	6,500.00
11/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	478	0	478	0	750.00
11/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	1307	1	1307	1	0.00
11/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	1081	1	1081	1	2,604.00
11/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	1254	1	1254	1	0.00
11/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1476	2	1476	2	750.00
11/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	1280	1	1280	1	0.00
11/05/2017	R186 On 02-November-17			Bond Future	8.81	114.3257	8.8117	114.3257	4.00
11/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2725	3	2725	3	0.00
11/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	2796	3	2796	3	0.00
11/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	2760	3	2760	3	0.00
11/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	2244	2	2244	2	0.00
11/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	2214	2	2214	2	0.00
11/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	2275	2	2275	2	0.00
11/05/2017	R186 On 01-February-18			Bond Future	8.85	111.2531	8.8502	111.2531	0.00
11/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3478	3	3478	3	0.00
11/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3512	3	3512	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
11/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3548	4	3548	4	0.00
11/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2772	3	2772	3	0.00
11/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2743	3	2743	3	0.00
11/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2714	3	2714	3	0.00
11/05/2017	R197 On 03-August-17			Bond Future	297.90	297.8332	297.8954	297.8332	2,350.00
11/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10165	10	10165	10	0.00
11/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10175	10	10175	10	0.00
11/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10155	10	10155	10	0.00
11/05/2017	R197 On 02-November-17			Bond Future	303.68	303.6148	303.6770	303.6148	0.00
11/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1483	2	1483	2	0.00
11/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1493	2	1493	2	0.00
11/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1473	2	1473	2	0.00
11/05/2017	R197 On 01-February-18			Bond Future	302.70	302.6415	302.7049	302.6415	0.00
11/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	1035	1	1035	1	0.00
11/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	1025	1	1025	1	0.00
11/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	1045	1	1045	1	0.00
11/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 03-August-17			Bond Future	244.57	244.8337	244.5678	244.8337	30,577.00
11/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	13792	14	13792	14	0.00
11/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	13802	14	13802	14	0.00
11/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	13782	14	13782	14	0.00
11/05/2017	R202 On 02-November-17			Bond Future	249.31	249.5865	249.3142	249.5865	0.00
11/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	4576	4	4576	4	0.00
11/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	4586	4	4586	4	0.00
11/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	4596	4	4596	4	0.00
11/05/2017	R202 On 01-February-18			Bond Future	250.56	250.8384	250.5607	250.8384	0.00
11/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	1501	2	1501	2	0.00
11/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	1491	2	1491	2	0.00
11/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	1481	2	1481	2	0.00
11/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R203 On 03-August-17			Bond Future	7.11	103.3571	7.1105	103.3571	0.00
11/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	240	0	240	0	0.00
11/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	239	0	239	0	0.00
11/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	238	0	238	0	0.00
11/05/2017	R204 On 03-August-17			Bond Future	7.43	101.7559	7.4310	101.7559	41,363.00
11/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	478	0	478	0	0.00
11/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	498	0	498	0	0.00
11/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	488	0	488	0	0.00
11/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	69	0	69	0	0.00
11/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	66	0	66	0	0.00
11/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	63	0	63	0	0.00
11/05/2017	R204 On 02-November-17			Bond Future	7.35	103.7027	7.3521	103.7027	0.00
11/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	466	0	466	0	0.00
11/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	448	0	448	0	0.00
11/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	457	0	457	0	0.00
11/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	37	0	37	0	0.00
11/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	35	0	35	0	0.00
11/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	34	0	34	0	0.00
11/05/2017	R204 On 01-February-18			Bond Future	7.19	101.6854	7.1891	101.6854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	300	0	300	0	0.00
11/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	309	0	309	0	0.00
11/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	305	0	305	0	0.00
11/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	245	0	245	0	0.00
11/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	242	0	242	0	0.00
11/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	249	0	249	0	0.00
11/05/2017	R207 On 03-August-17			Bond Future	7.56	99.7541	7.5643	99.7541	45,809.00
11/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1385	1	1385	1	51.00
11/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	1791	2	1791	2	0.00
11/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	1832	2	1832	2	0.00
11/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	1811	2	1811	2	0.00
11/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	13	0	13	0	0.00
11/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	12	0	12	0	0.00
11/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	12	0	12	0	0.00
11/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	34	0	34	0	0.00
11/05/2017	R207 On 02-November-17			Bond Future	7.53	101.6626	7.5340	101.6626	0.00
11/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1129	1	1129	1	0.00
11/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1113	1	1113	1	0.00
11/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1097	1	1097	1	0.00
11/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	119	0	119	0	0.00
11/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	122	0	122	0	0.00
11/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	115	0	115	0	0.00
11/05/2017	R207 On 01-February-18			Bond Future	7.48	100.0038	7.4784	100.0038	0.00
11/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	717	1	717	1	0.00
11/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	727	1	727	1	0.00
11/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	737	1	737	1	0.00
11/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	494	1	494	1	0.00
11/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	487	0	487	0	0.00
11/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	502	1	502	1	0.00
11/05/2017	R208 On 03-August-17			Bond Future	7.72	99.3103	7.7232	99.3103	32,228.00
11/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	1857	2	1857	2	0.00
11/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	1910	2	1910	2	0.00
11/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	1883	2	1883	2	0.00
11/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	107	0	107	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	103	0	103	0	0.00
11/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	99	0	99	0	0.00
11/05/2017	R208 On 02-November-17			Bond Future	7.72	97.8084	7.7210	97.8084	0.00
11/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1580	2	1580	2	0.00
11/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1624	2	1624	2	0.00
11/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1602	2	1602	2	0.00
11/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	259	0	259	0	0.00
11/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	252	0	252	0	0.00
11/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	265	0	265	0	0.00
11/05/2017	R208 On 01-February-18			Bond Future	7.71	99.7165	7.7070	99.7165	0.00
11/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1205	1	1205	1	0.00
11/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1174	1	1174	1	0.00
11/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1189	1	1189	1	0.00
11/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	842	1	842	1	0.00
11/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	830	1	830	1	0.00
11/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	819	1	819	1	0.00
11/05/2017	R209 On 03-August-17			Bond Future	9.51	73.9295	9.5080	73.9295	70,903.00
11/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1649	2	1649	2	0.00
11/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1618	2	1618	2	0.00
11/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1681	2	1681	2	0.00
11/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	2112	2	2112	2	0.00
11/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	2075	2	2075	2	0.00
11/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	2149	2	2149	2	0.00
11/05/2017	R209 On 02-November-17			Bond Future	9.55	72.1940	9.5543	72.1940	476.00
11/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4499	4	4499	4	0.00
11/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2758	3	2758	3	0.00
11/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2692	3	2692	3	0.00
11/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7225	7	7225	7	0.00
11/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	346	0	346	0	2,800.00
11/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1292	1	1292	1	4,100.00
11/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2725	3	2725	3	0.00
11/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1600	2	1600	2	3,360.00
11/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	696	1	696	1	1,300.00
11/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	5159	5	5159	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
11/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2854	3	2854	3	0.00
11/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2923	3	2923	3	0.00
11/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9554	10	9554	10	0.00
11/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2889	3	2889	3	0.00
11/05/2017	R209 On 01-February-18			Bond Future	9.60	73.6023	9.5988	73.6023	0.00
11/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3842	4	3842	4	0.00
11/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	3877	4	3877	4	0.00
11/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	3912	4	3912	4	0.00
11/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	3108	3	3108	3	0.00
11/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	3047	3	3047	3	0.00
11/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	3077	3	3077	3	0.00
11/05/2017	R210 On 03-August-17			Bond Future	187.43	187.3875	187.4259	187.3875	1,675.00
11/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	8864	9	8864	9	0.00
11/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	8854	9	8854	9	0.00
11/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	8874	9	8874	9	0.00
11/05/2017	R210 On 02-November-17			Bond Future	188.66	188.6249	188.6635	188.6249	0.00
11/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3417	3	3417	3	0.00
11/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3427	3	3427	3	0.00
11/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3407	3	3407	3	0.00
11/05/2017	R210 On 01-February-18			Bond Future	192.44	192.4028	192.4420	192.4028	0.00
11/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	72	0	72	0	0.00
11/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	62	0	62	0	0.00
11/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	82	0	82	0	0.00
11/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 03-August-17			Bond Future	149.32	149.2864	149.3171	149.2864	4,858.00
11/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4023	4	4023	4	0.00
11/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4033	4	4033	4	0.00
11/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4043	4	4043	4	0.00
11/05/2017	R212 On 02-November-17			Bond Future	152.22	152.1842	152.2151	152.1842	0.00
11/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	185	0	185	0	0.00
11/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	205	0	205	0	0.00
11/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	195	0	195	0	0.00
11/05/2017	R212 On 01-February-18			Bond Future	153.20	153.1720	153.2034	153.1720	0.00
11/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1487	2	1487	2	0.00
11/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1497	2	1497	2	0.00
11/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1507	2	1507	2	0.00
11/05/2017	R213 On 03-August-17			Bond Future	9.25	85.7462	9.2466	85.7462	55,673.00
11/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2102	2	2102	2	0.00
11/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2177	2	2177	2	0.00
11/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2139	2	2139	2	0.00
11/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1516	2	1516	2	0.00
11/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1488	2	1488	2	0.00
11/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1546	2	1546	2	0.00
11/05/2017	R213 On 02-November-17			Bond Future	9.29	83.8366	9.2938	83.8366	0.00
11/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	2900	3	2900	3	0.00
11/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2831	3	2831	3	0.00
11/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	2865	3	2865	3	0.00
11/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2525	3	2525	3	0.00
11/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2494	3	2494	3	0.00
11/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2463	3	2463	3	0.00
11/05/2017	R213 On 01-February-18			Bond Future	9.34	85.4721	9.3398	85.4721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3621	4	3621	4	0.00
11/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3587	4	3587	4	0.00
11/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3553	3	3553	3	0.00
11/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	3064	3	3064	3	0.00
11/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	3034	3	3034	3	0.00
11/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	3095	3	3095	3	0.00
11/05/2017	R214 On 03-August-17			Bond Future	9.67	73.5645	9.6688	73.5645	35,526.00
11/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1446	1	1446	1	0.00
11/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1506	1	1506	1	0.00
11/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1476	1	1476	1	0.00
11/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2572	3	2572	3	0.00
11/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2488	3	2488	3	0.00
11/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2530	3	2530	3	0.00
11/05/2017	R214 On 02-November-17			Bond Future	9.72	71.6754	9.7178	71.6754	0.00
11/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2520	3	2520	3	0.00
11/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2584	3	2584	3	0.00
11/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2552	3	2552	3	0.00
11/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3447	3	3447	3	0.00
11/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3409	3	3409	3	0.00
11/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3487	4	3487	4	0.00
11/05/2017	R214 On 01-February-18			Bond Future	9.77	73.0737	9.7659	73.0737	0.00
11/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3855	4	3855	4	0.00
11/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	3927	4	3927	4	0.00
11/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	3891	4	3891	4	0.00
11/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3485	4	3485	4	0.00
11/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3453	3	3453	3	0.00
11/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3421	3	3421	3	0.00
11/05/2017	R248 On 03-August-17			Bond Future	9.76	93.9233	9.7613	93.9233	69,451.00
11/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1829	2	1829	2	0.00
11/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1794	2	1794	2	0.00
11/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1866	2	1866	2	0.00
11/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3496	4	3496	4	0.00
11/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3551	4	3551	4	0.00
11/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3607	4	3607	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2017	R248 On 02-November-17			Bond Future	9.81	91.2827	9.8130	91.2827	226.00
11/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3145	3	3145	3	0.00
11/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3224	3	3224	3	0.00
11/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3184	3	3184	3	0.00
11/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4684	5	4684	5	0.00
11/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4633	5	4633	5	0.00
11/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4582	5	4582	5	0.00
11/05/2017	R248 On 01-February-18			Bond Future	9.86	93.0634	9.8641	93.0634	0.00
11/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4871	5	4871	5	0.00
11/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	4914	5	4914	5	0.00
11/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	4958	5	4958	5	0.00
11/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4604	5	4604	5	0.00
11/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4562	5	4562	5	0.00
11/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4647	5	4647	5	0.00