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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	2025 On 03-August-17			Bond Future	128.11	128.1028	128.1099	128.1028	2,414.00
12/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5850	6	5850	6	0.00
12/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5870	6	5870	6	0.00
12/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5860	6	5860	6	0.00
12/06/2017	2025 On 02-November-17			Bond Future	130.59	130.5840	130.5897	130.5840	0.00
12/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2380	2	2380	2	0.00
12/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2390	2	2390	2	0.00
12/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2370	2	2370	2	0.00
12/06/2017	2025 On 01-February-18			Bond Future	131.84	131.8304	131.8360	131.8304	0.00
12/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2054	2	2054	2	0.00
12/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2044	2	2044	2	0.00
12/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2064	2	2064	2	0.00
12/06/2017	2029 On 01-February-18			Bond Future	103.39	103.3846	103.3888	103.3846	0.00
12/06/2017	2030 On 03-August-17			Bond Future	8.93	92.6363	8.9258	92.6363	34,665.00
12/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	2803	2	2803	2	0.00
12/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	2871	2	2871	2	0.00
12/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	2939	2	2939	2	0.00
12/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 02-November-17			Bond Future	8.96	94.4075	8.9620	94.4075	0.00
12/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	2657	2	2657	2	0.00
12/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	2724	2	2724	2	0.00
12/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	2590	2	2590	2	0.00
12/06/2017	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
12/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 01-February-18			Bond Future	9.00	92.2395	8.9960	92.2395	0.00
12/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	2593	2	2593	2	0.00
12/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	2526	2	2526	2	0.00
12/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	2659	2	2659	2	0.00
12/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
12/06/2017	2032 On 03-August-17			Bond Future	9.11	95.3678	9.1107	95.3678	26,589.00
12/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	3052	3	3052	3	0.00
12/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	2942	3	2942	3	0.00
12/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	2997	3	2997	3	0.00
12/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	523	1	523	1	0.00
12/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	558	1	558	1	0.00
12/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	540	1	540	1	0.00
12/06/2017	2032 On 02-November-17			Bond Future	9.15	93.0333	9.1525	93.0333	0.00
12/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3969	4	3969	4	0.00
12/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	4016	4	4016	4	0.00
12/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	4064	4	4064	4	0.00
12/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1531	2	1531	2	0.00
12/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1555	2	1555	2	0.00
12/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1506	2	1506	2	0.00
12/06/2017	2032 On 01-February-18			Bond Future	9.19	94.8437	9.1924	94.8437	0.00
12/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	4701	4	4701	4	0.00
12/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	4747	4	4747	4	0.00
12/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	4793	4	4793	4	0.00
12/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2077	2	2077	2	0.00
12/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2052	2	2052	2	0.00
12/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2103	2	2103	2	0.00
12/06/2017	2033 On 03-August-17			Bond Future	105.42	105.4140	105.4194	105.4140	6,534.00
12/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7701	8	7701	8	0.00
12/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7711	8	7711	8	0.00
12/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7721	8	7721	8	0.00
12/06/2017	2033 On 02-November-17			Bond Future	106.38	106.3792	106.3835	106.3792	0.00
12/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3697	4	3697	4	0.00
12/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3707	4	3707	4	0.00
12/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3687	4	3687	4	0.00
12/06/2017	2033 On 01-February-18			Bond Future	108.50	108.4959	108.5003	108.4959	0.00
12/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1140	1	1140	1	0.00
12/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1160	1	1160	1	0.00
12/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1150	1	1150	1	0.00
12/06/2017	2037 On 03-August-17			Bond Future	9.46	90.9915	9.4605	90.9915	67,025.00
12/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	2183	2	2183	2	0.00
12/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	2135	2	2135	2	0.00
12/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	2087	2	2087	2	0.00
12/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1240	2	1240	2	0.00
12/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1207	2	1207	2	0.00
12/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1274	2	1274	2	0.00
12/06/2017	2037 On 02-November-17			Bond Future	9.51	92.7313	9.5054	92.7313	233.00
12/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	3637	3	3637	3	0.00
12/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	3683	3	3683	3	0.00
12/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	3591	3	3591	3	0.00
12/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2355	3	2355	3	0.00
12/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2389	3	2389	3	0.00
12/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2423	3	2423	3	0.00
12/06/2017	2037 On 01-February-18			Bond Future	9.55	90.2804	9.5491	90.2804	0.00
12/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4889	4	4889	4	0.00
12/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4936	5	4936	5	0.00

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12/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4842	4	4842	4	0.00
12/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	2741	3	2741	3	0.00
12/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	2711	3	2711	3	0.00
12/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	2772	3	2772	3	0.00
12/06/2017	2038 On 03-August-17			Bond Future	130.31	130.3065	130.3133	130.3065	22,539.00
12/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10857	11	10857	11	0.00
12/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10847	11	10847	11	0.00
12/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10867	11	10867	11	0.00
12/06/2017	2038 On 02-November-17			Bond Future	132.84	132.8304	132.8355	132.8304	0.00
12/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3984	4	3984	4	0.00
12/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3964	4	3964	4	0.00
12/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3974	4	3974	4	0.00
12/06/2017	2038 On 01-February-18			Bond Future	133.96	133.9523	133.9577	133.9523	0.00
12/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2972	3	2972	3	0.00
12/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2982	3	2982	3	0.00
12/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2992	3	2992	3	0.00
12/06/2017	2040 On 03-August-17			Bond Future	9.52	94.5893	9.5206	94.5893	13,856.00
12/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	2333	2	2333	2	0.00
12/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	2282	2	2282	2	0.00
12/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	2231	2	2231	2	0.00
12/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1408	2	1408	2	0.00
12/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1445	2	1445	2	0.00
12/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1372	2	1372	2	0.00
12/06/2017	2040 On 02-November-17			Bond Future	9.57	96.3979	9.5656	96.3979	0.00
12/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	3646	3	3646	3	0.00

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12/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	3693	3	3693	3	0.00
12/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	3600	3	3600	3	0.00
12/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	2785	3	2785	3	0.00
12/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	2825	3	2825	3	0.00
12/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	2865	3	2865	3	0.00
12/06/2017	2040 On 01-February-18			Bond Future	9.61	93.7680	9.6095	93.7680	0.00
12/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	5220	5	5220	5	0.00
12/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	5320	5	5320	5	0.00
12/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	5270	5	5270	5	0.00
12/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3002	3	3002	3	0.00
12/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	2969	3	2969	3	0.00
12/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	2935	3	2935	3	0.00
12/06/2017	2044 On 03-August-17			Bond Future	9.59	91.2975	9.5904	91.2975	23,797.00
12/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1998	2	1998	2	0.00
12/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1951	2	1951	2	0.00
12/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	2045	2	2045	2	0.00
12/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1688	2	1688	2	0.00
12/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1646	2	1646	2	0.00
12/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1605	2	1605	2	0.00
12/06/2017	2044 On 02-November-17			Bond Future	9.64	93.0432	9.6354	93.0432	200.00
12/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	3393	3	3393	3	0.00
12/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	3483	3	3483	3	0.00
12/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	3437	3	3437	3	0.00
12/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3176	4	3176	4	0.00
12/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3133	4	3133	4	0.00
12/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3090	4	3090	4	0.00
12/06/2017	2044 On 01-February-18			Bond Future	9.68	90.4732	9.6792	90.4732	0.00
12/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	5109	5	5109	5	0.00
12/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	5159	5	5159	5	0.00
12/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	5060	5	5060	5	0.00
12/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3213	4	3213	4	0.00
12/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3178	4	3178	4	0.00
12/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3248	4	3248	4	0.00
12/06/2017	2046 On 03-August-17			Bond Future	127.93	127.9209	127.9276	127.9209	23,790.00

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12/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13262	13	13262	13	0.00
12/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13242	13	13242	13	0.00
12/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13252	13	13252	13	0.00
12/06/2017	2046 On 02-November-17			Bond Future	128.82	128.8153	128.8206	128.8153	0.00
12/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7489	7	7489	7	0.00
12/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7499	8	7499	8	0.00
12/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7479	7	7479	7	0.00
12/06/2017	2046 On 01-February-18			Bond Future	131.38	131.3785	131.3838	131.3785	0.00
12/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1516	2	1516	2	0.00
12/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1526	2	1526	2	0.00
12/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1536	2	1536	2	0.00
12/06/2017	2050 On 03-August-17			Bond Future	136.10	135.6268	136.0985	135.6268	26,059.00
12/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13131	14	13131	14	0.00
12/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13141	14	13141	14	0.00
12/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13121	14	13121	14	0.00
12/06/2017	2050 On 02-November-17			Bond Future	138.73	138.2536	138.7328	138.2536	0.00
12/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	5917	6	5917	6	0.00
12/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	5927	6	5927	6	0.00
12/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	5937	6	5937	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	2050 On 01-February-18			Bond Future	139.80	139.3127	139.8017	139.3127	0.00
12/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	438	1	438	1	0.00
12/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	448	1	448	1	0.00
12/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	428	1	428	1	0.00
12/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	AL37 On 03-August-17			Index Future	548.50	548.1360	548.4980	548.1360	0.00
12/06/2017	AL37 On 02-November-17			Index Future	558.98	558.6160	558.9820	558.6160	0.00
12/06/2017	AL37 On 01-February-18			Index Future	569.86	569.4870	569.8600	569.4870	0.00
12/06/2017	AL7T On 03-August-17			Index Future	636.41	633.1600	636.4140	633.1600	0.00
12/06/2017	AL7T On 02-November-17			Index Future	648.58	645.2660	648.5790	645.2660	0.00
12/06/2017	AL7T On 01-February-18			Index Future	661.20	657.8240	661.2010	657.8240	0.00
12/06/2017	ALBI On 03-August-17			Index Future	573.54	570.1360	573.5390	570.1360	600.00
12/06/2017	ALBI On 02-November-17			Index Future	584.50	581.0380	584.5020	581.0380	0.00
12/06/2017	ALBI On 01-February-18			Index Future	595.88	592.3450	595.8770	592.3450	0.00
12/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	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
12/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2017	EL28 On 03-August-17			Bond Future	128.07	128.0626	128.0717	128.0626	0.00
12/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7098	7	7098	7	0.00
12/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7088	7	7088	7	0.00
12/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7108	7	7108	7	0.00
12/06/2017	EL28 On 02-November-17			Bond Future	128.81	128.7992	128.8069	128.7992	0.00
12/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5063	5	5063	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5073	5	5073	5	0.00
12/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5083	5	5083	5	0.00
12/06/2017	EL28 On 01-February-18			Bond Future	131.37	131.3622	131.3701	131.3622	0.00
12/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	920	1	920	1	0.00
12/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	940	1	940	1	0.00
12/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	930	1	930	1	0.00
12/06/2017	ES33 On 03-August-17			Bond Future	10.54	79.1188	10.5396	79.1188	9,466.00
12/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	66	0	66	0	0.00
12/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	3	0	3	0	0.00
12/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	61	1	61	1	0.00
12/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	1	0	1	0.00
12/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 02-November-17			Bond Future	10.62	76.8398	10.6246	76.8398	0.00
12/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	219	0	219	0	0.00
12/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	281	0	281	0	0.00
12/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	343	0	343	0	0.00
12/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 01-February-18			Bond Future	10.71	78.3351	10.7114	78.3351	0.00
12/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1679	1	1679	1	0.00
12/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1738	1	1738	1	0.00
12/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1797	1	1797	1	0.00
12/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
12/06/2017	ES42 On 03-August-17			Bond Future	10.74	82.5044	10.7396	82.5044	7,957.00
12/06/2017	ES42 On 02-November-17			Bond Future	10.82	79.8202	10.8236	79.8202	0.00
12/06/2017	ES42 On 01-February-18			Bond Future	10.91	81.3735	10.9065	81.3735	0.00
12/06/2017	GOVI On 03-August-17			GOVI	572.07	568.6500	572.0650	568.6500	405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	109650	8	109650	8	0.00
12/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	109550	8	109550	8	0.00
12/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	109750	8	109750	8	0.00
12/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 02-November-17			GOVI	583.00	579.5230	582.9990	579.5230	0.00
12/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	105590	7	105590	7	0.00
12/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	105490	7	105490	7	0.00
12/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	105390	7	105390	7	0.00
12/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 01-February-18			GOVI	594.35	590.8000	594.3450	590.8000	0.00
12/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	133150	10	133150	10	0.00
12/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	133250	10	133250	10	0.00
12/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	133050	10	133050	10	0.00
12/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
12/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
12/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2017	IGOV On 03-August-17			Index Future	249.90	249.8740	249.8980	249.8740	1,296.00
12/06/2017	IGOV On 02-November-17			Index Future	254.74	254.7140	254.7350	254.7140	0.00
12/06/2017	IGOV On 01-February-18			Index Future	259.80	259.7820	259.8040	259.7820	0.00
12/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
12/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
12/06/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
12/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6168	99.6142	99.6168	0.00
12/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8172	99.8134	99.8172	0.00
12/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7494	99.7356	99.7494	0.00
12/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8870	99.8625	99.8870	0.00
12/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8475	99.8431	99.8475	0.00
12/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0300	99.0175	99.0300	0.00
12/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5714	98.5462	98.5714	0.00

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12/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4846	98.4480	98.4846	0.00
12/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.79	98.8400	98.7900	98.8400	0.00
12/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.15	99.2130	99.1544	99.2130	0.00
12/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.52	99.5856	99.5223	99.5856	0.00
12/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.01	96.1578	96.0139	96.1578	0.00
12/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.21	95.3738	95.2102	95.3738	0.00
12/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.37	94.5590	94.3748	94.5590	0.00
12/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.52	94.7186	94.5167	94.7186	0.00
12/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.67	96.8842	96.6670	96.8842	51.00
12/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.76	96.9937	96.7604	96.9937	0.00
12/06/2017	IS05 On 21-June-22			Interest Rate Swap	97.92	98.1674	97.9205	98.1674	0.00
12/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.22	94.6554	94.2183	94.6554	0.00
12/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.18	91.6323	91.1837	91.6323	0.00
12/06/2017	IS10 On 15-June-26			Interest Rate Swap	89.89	90.3524	89.8897	90.3524	0.00
12/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.01	92.4859	92.0114	92.4859	0.00
12/06/2017	IS10 On 21-December-26			Interest Rate Swap	95.75	96.2395	95.7548	96.2395	0.00
12/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.29	94.7921	94.2856	94.7921	0.00
12/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.33	96.8417	96.3285	96.8417	0.00
12/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/06/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
12/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
12/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
12/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
12/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
12/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
12/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
12/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,500.00
12/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
12/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
12/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
12/06/2017	R023 On 03-August-17			Bond Future	7.85	102.8693	7.8501	102.8693	38,317.00
12/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	3205	3	3205	3	0.00
12/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	3286	3	3286	3	0.00
12/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	3245	3	3245	3	0.00
12/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	37	0	37	0	0.00
12/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	35	0	35	0	0.00
12/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	33	0	33	0	0.00
12/06/2017	R023 On 02-November-17			Bond Future	7.86	100.9059	7.8583	100.9059	0.00
12/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	3167	3	3167	3	0.00
12/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	3202	3	3202	3	0.00
12/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	3238	3	3238	3	0.00
12/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	223	0	223	0	0.00
12/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	217	0	217	0	0.00
12/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	228	0	228	0	0.00
12/06/2017	R023 On 01-February-18			Bond Future	7.86	102.8695	7.8609	102.8695	0.00
12/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2593	3	2593	3	0.00
12/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2621	3	2621	3	0.00
12/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2564	3	2564	3	0.00
12/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	732	1	732	1	0.00
12/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	721	1	721	1	0.00
12/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	744	1	744	1	0.00
12/06/2017	R035 On 03-August-17			Bond Future	9.36	99.0726	9.3578	99.0726	10,106.00
12/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	1166	0	1166	0	0.00
12/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	1247	1	1247	1	0.00
12/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	1328	1	1328	1	0.00
12/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 02-November-17			Bond Future	9.41	96.4660	9.4053	96.4660	0.00
12/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	1573	1	1573	1	0.00
12/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	1493	1	1493	1	0.00
12/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	1653	1	1653	1	0.00
12/06/2017	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
12/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 01-February-18			Bond Future	9.45	98.3432	9.4522	98.3432	0.00
12/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	2207	2	2207	2	0.00
12/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	2363	2	2363	2	0.00
12/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	2285	2	2285	2	0.00
12/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R186 On 03-August-17			Bond Future	8.41	114.1336	8.4075	114.1336	133,549.00
12/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	3578	3	3578	3	0.00
12/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	7284	7	7284	7	0.00
12/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	6338	6	6338	6	0.00
12/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	3753	3	3753	3	0.00
12/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	3636	3	3636	3	0.00
12/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2744	2	2744	2	0.00
12/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	4168	4	4168	4	0.00
12/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	3694	3	3694	3	0.00
12/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	3292	3	3292	3	0.00
12/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	13	0	13	0	6,500.00
12/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	28	0	28	0	750.00
12/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	220	0	220	0	0.00
12/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	394	1	394	1	3,654.00
12/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	212	0	212	0	0.00
12/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	145	0	145	0	0.00
12/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	195	0	195	0	0.00
12/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	269	0	269	0	750.00
12/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	203	0	203	0	0.00
12/06/2017	R186 On 02-November-17			Bond Future	8.43	116.3159	8.4340	116.3159	4.00
12/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3968	4	3968	4	0.00
12/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	4063	4	4063	4	0.00
12/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	4015	4	4015	4	0.00
12/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	968	1	968	1	0.00
12/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	950	1	950	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	986	1	986	1	0.00
12/06/2017	R186 On 01-February-18			Bond Future	8.46	113.2766	8.4572	113.2766	0.00
12/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4673	4	4673	4	0.00
12/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4718	4	4718	4	0.00
12/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4764	4	4764	4	0.00
12/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1391	2	1391	2	0.00
12/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1372	2	1372	2	0.00
12/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1354	2	1354	2	0.00
12/06/2017	R197 On 03-August-17			Bond Future	296.28	296.2667	296.2822	296.2667	2,350.00
12/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11778	12	11778	12	0.00
12/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11788	12	11788	12	0.00
12/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11768	12	11768	12	0.00
12/06/2017	R197 On 02-November-17			Bond Future	302.02	302.0049	302.0172	302.0049	0.00
12/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3143	3	3143	3	0.00
12/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3153	3	3153	3	0.00
12/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3133	3	3133	3	0.00
12/06/2017	R197 On 01-February-18			Bond Future	300.97	300.9607	300.9731	300.9607	0.00
12/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	707	1	707	1	0.00
12/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	697	1	697	1	0.00
12/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	687	1	687	1	0.00
12/06/2017	R202 On 03-August-17			Bond Future	240.87	241.4722	240.8667	241.4722	30,557.00
12/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17493	17	17493	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17503	17	17503	17	0.00
12/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17483	17	17483	17	0.00
12/06/2017	R202 On 02-November-17			Bond Future	245.53	246.1490	245.5289	246.1490	0.00
12/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8361	8	8361	8	0.00
12/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8371	8	8371	8	0.00
12/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8381	8	8381	8	0.00
12/06/2017	R202 On 01-February-18			Bond Future	246.67	247.3006	246.6679	247.3006	0.00
12/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2402	2	2402	2	0.00
12/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2412	2	2412	2	0.00
12/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2392	2	2392	2	0.00
12/06/2017	R203 On 03-August-17			Bond Future	7.20	103.3431	7.2027	103.3431	0.00
12/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	250	0	250	0	0.00
12/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	249	0	249	0	0.00
12/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	248	0	248	0	0.00
12/06/2017	R204 On 03-August-17			Bond Future	7.27	101.9392	7.2672	101.9392	41,697.00
12/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	630	1	630	1	0.00
12/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	655	1	655	1	0.00
12/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	642	1	642	1	0.00
12/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	9	0	9	0	0.00
12/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	9	0	9	0	0.00
12/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	8	0	8	0	0.00
12/06/2017	R204 On 02-November-17			Bond Future	7.15	103.8884	7.1516	103.8884	0.00
12/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	651	1	651	1	0.00
12/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	630	1	630	1	0.00
12/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	640	1	640	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	5	0	5	0	0.00
12/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	5	0	5	0	0.00
12/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	5	0	5	0	0.00
12/06/2017	R204 On 01-February-18			Bond Future	6.93	101.8698	6.9346	101.8698	0.00
12/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	375	0	375	0	0.00
12/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	387	0	387	0	0.00
12/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	381	0	381	0	0.00
12/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	108	0	108	0	0.00
12/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	106	0	106	0	0.00
12/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	111	0	111	0	0.00
12/06/2017	R207 On 03-August-17			Bond Future	7.34	100.2157	7.3429	100.2157	45,633.00
12/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1836	2	1836	2	51.00
12/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2262	2	2262	2	0.00
12/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2304	2	2304	2	0.00
12/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2283	2	2283	2	0.00
12/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
12/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
12/06/2017	R207 On 02-November-17			Bond Future	7.29	102.1318	7.2864	102.1318	0.00
12/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1527	1	1527	1	0.00
12/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1508	1	1508	1	0.00
12/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1490	1	1490	1	0.00
12/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	23	0	23	0	0.00
12/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	24	0	24	0	0.00
12/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	22	0	22	0	0.00
12/06/2017	R207 On 01-February-18			Bond Future	7.20	100.4773	7.1991	100.4773	0.00
12/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	930	1	930	1	0.00
12/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	943	1	943	1	0.00
12/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	956	1	956	1	0.00
12/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	214	0	214	0	0.00
12/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	209	0	209	0	0.00
12/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	218	0	218	0	0.00
12/06/2017	R208 On 03-August-17			Bond Future	7.46	100.0850	7.4619	100.0850	35,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2561	2	2561	2	0.00
12/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2620	3	2620	3	0.00
12/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2591	3	2591	3	0.00
12/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	5	0	5	0	0.00
12/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	4	0	4	0	0.00
12/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	4	0	4	0	0.00
12/06/2017	R208 On 02-November-17			Bond Future	7.44	98.5966	7.4386	98.5966	0.00
12/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2193	2	2193	2	0.00
12/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2245	2	2245	2	0.00
12/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2219	2	2219	2	0.00
12/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	57	0	57	0	0.00
12/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	54	0	54	0	0.00
12/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	59	0	59	0	0.00
12/06/2017	R208 On 01-February-18			Bond Future	7.40	100.5153	7.4012	100.5153	0.00
12/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1563	2	1563	2	0.00
12/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1524	1	1524	1	0.00
12/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1543	2	1543	2	0.00
12/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	361	0	361	0	0.00
12/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	353	0	353	0	0.00
12/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	346	0	346	0	0.00
12/06/2017	R209 On 03-August-17			Bond Future	9.31	74.8302	9.3050	74.8302	74,295.00
12/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1868	2	1868	2	0.00
12/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1826	2	1826	2	0.00
12/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1910	2	1910	2	0.00
12/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	936	1	936	1	0.00
12/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	910	1	910	1	0.00
12/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	963	1	963	1	0.00
12/06/2017	R209 On 02-November-17			Bond Future	9.35	73.1110	9.3458	73.1110	790.00
12/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	5191	5	5191	5	0.00
12/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	3143	3	3143	3	0.00
12/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	3064	3	3064	3	0.00
12/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	8238	8	8238	8	0.00
12/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	299	0	299	0	2,800.00
12/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	1394	1	1394	1	4,100.00

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12/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	3103	3	3103	3	0.00
12/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	872	1	872	1	3,360.00
12/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	290	0	290	0	1,300.00
12/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	3842	4	3842	4	0.00
12/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	1819	2	1819	2	0.00
12/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	1875	2	1875	2	0.00
12/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	8087	9	8087	9	0.00
12/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	1847	2	1847	2	0.00
12/06/2017	R209 On 01-February-18			Bond Future	9.38	74.5338	9.3848	74.5338	0.00
12/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	4237	4	4237	4	0.00
12/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	4278	4	4278	4	0.00
12/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	4319	4	4319	4	0.00
12/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2059	2	2059	2	0.00
12/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2010	2	2010	2	0.00
12/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2035	2	2035	2	0.00
12/06/2017	R210 On 03-August-17			Bond Future	186.42	186.4127	186.4225	186.4127	1,675.00
12/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9868	10	9868	10	0.00
12/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9858	10	9858	10	0.00
12/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9878	10	9878	10	0.00
12/06/2017	R210 On 02-November-17			Bond Future	187.63	187.6231	187.6307	187.6231	0.00
12/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4449	4	4449	4	0.00
12/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4459	4	4459	4	0.00
12/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4439	4	4439	4	0.00
12/06/2017	R210 On 01-February-18			Bond Future	191.36	191.3567	191.3642	191.3567	0.00
12/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	996	1	996	1	0.00

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12/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1016	1	1016	1	0.00
12/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1006	1	1006	1	0.00
12/06/2017	R212 On 03-August-17			Bond Future	148.69	148.6532	148.6935	148.6532	4,858.00
12/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4646	5	4646	5	0.00
12/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4656	5	4656	5	0.00
12/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4666	5	4666	5	0.00
12/06/2017	R212 On 02-November-17			Bond Future	151.57	151.5324	151.5717	151.5324	0.00
12/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	828	1	828	1	0.00
12/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	848	1	848	1	0.00
12/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	838	1	838	1	0.00
12/06/2017	R212 On 01-February-18			Bond Future	152.53	152.4875	152.5275	152.4875	0.00
12/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
12/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2163	2	2163	2	0.00
12/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2173	2	2173	2	0.00
12/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2183	2	2183	2	0.00
12/06/2017	R213 On 03-August-17			Bond Future	9.00	86.9473	9.0031	86.9473	55,659.00
12/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	2697	2	2697	2	0.00
12/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	2799	2	2799	2	0.00
12/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	2748	2	2748	2	0.00
12/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	468	1	468	1	0.00
12/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	452	1	452	1	0.00
12/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	484	1	484	1	0.00
12/06/2017	R213 On 02-November-17			Bond Future	9.04	85.0597	9.0426	85.0597	0.00
12/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	3516	3	3516	3	0.00
12/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	3430	3	3430	3	0.00
12/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	3473	3	3473	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1437	2	1437	2	0.00
12/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1414	2	1414	2	0.00
12/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1391	2	1391	2	0.00
12/06/2017	R213 On 01-February-18			Bond Future	9.08	86.7150	9.0810	86.7150	0.00
12/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	4225	4	4225	4	0.00
12/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	4183	4	4183	4	0.00
12/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	4142	4	4142	4	0.00
12/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	1945	2	1945	2	0.00
12/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	1921	2	1921	2	0.00
12/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	1968	2	1968	2	0.00
12/06/2017	R214 On 03-August-17			Bond Future	9.46	74.4989	9.4554	74.4989	35,526.00
12/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1623	1	1623	1	0.00
12/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1703	1	1703	1	0.00
12/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1662	1	1662	1	0.00
12/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1229	2	1229	2	0.00
12/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1165	1	1165	1	0.00
12/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1197	2	1197	2	0.00
12/06/2017	R214 On 02-November-17			Bond Future	9.50	72.6269	9.4986	72.6269	0.00
12/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2861	3	2861	3	0.00
12/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2937	3	2937	3	0.00
12/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2899	3	2899	3	0.00
12/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2246	3	2246	3	0.00
12/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2214	3	2214	3	0.00
12/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2279	3	2279	3	0.00
12/06/2017	R214 On 01-February-18			Bond Future	9.54	74.0403	9.5410	74.0403	0.00
12/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	4296	4	4296	4	0.00
12/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	4379	4	4379	4	0.00
12/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	4337	4	4337	4	0.00
12/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2351	3	2351	3	0.00
12/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2324	3	2324	3	0.00
12/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2298	3	2298	3	0.00
12/06/2017	R248 On 03-August-17			Bond Future	9.54	95.0681	9.5418	95.0681	78,556.00
12/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	2008	2	2008	2	0.00
12/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1960	2	1960	2	0.00

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12/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	2056	2	2056	2	0.00
12/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	1705	2	1705	2	0.00
12/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	1749	2	1749	2	0.00
12/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	1793	2	1793	2	0.00
12/06/2017	R248 On 02-November-17			Bond Future	9.59	92.4483	9.5873	92.4483	226.00
12/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3629	3	3629	3	0.00
12/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3723	3	3723	3	0.00
12/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3676	3	3676	3	0.00
12/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3151	4	3151	4	0.00
12/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3108	4	3108	4	0.00
12/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3065	4	3065	4	0.00
12/06/2017	R248 On 01-February-18			Bond Future	9.63	94.2473	9.6323	94.2473	0.00
12/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	5449	5	5449	5	0.00
12/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	5500	5	5500	5	0.00
12/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	5552	5	5552	5	0.00
12/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3138	4	3138	4	0.00
12/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3103	4	3103	4	0.00
12/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3173	4	3173	4	0.00