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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	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
11/08/2017	2025 On 02-November-17			Bond Future	129.99	130.0010	129.9941	130.0010	2,291.00
11/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	2976	3	2976	3	0.00
11/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	2986	3	2986	3	0.00
11/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	2966	3	2966	3	0.00
11/08/2017	2025 On 01-February-18			Bond Future	131.07	131.0769	131.0719	131.0769	0.00
11/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2828	3	2828	3	0.00
11/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2808	3	2808	3	0.00
11/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2818	3	2818	3	0.00
11/08/2017	2025 On 03-May-18			Bond Future	133.60	133.6025	133.5973	133.6025	0.00
11/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	377	0	377	0	0.00
11/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	387	0	387	0	0.00
11/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	397	0	397	0	0.00
11/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2029 On 02-November-17			Bond Future	100.25	100.2518	100.2465	100.2518	1,370.00
11/08/2017	2029 On 01-February-18			Bond Future	102.12	102.1239	102.1202	102.1239	0.00
11/08/2017	2029 On 03-May-18			Bond Future	103.06	103.0636	103.0597	103.0636	0.00
11/08/2017	2030 On 02-November-17			Bond Future	9.22	93.5299	9.2205	93.5299	55,173.00
11/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	808	1	808	1	0.00
11/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	875	1	875	1	0.00
11/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	942	1	942	1	0.00
11/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 01-February-18			Bond Future	9.28	91.2403	9.2790	91.2403	0.00
11/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	672	1	672	1	0.00
11/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	738	1	738	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
11/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	606	1	606	1	0.00
11/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 03-May-18			Bond Future	9.34	92.9563	9.3378	92.9563	0.00
11/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	995	1	995	1	0.00
11/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1124	1	1124	1	0.00
11/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1059	1	1059	1	0.00
11/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2032 On 02-November-17			Bond Future	9.47	91.7211	9.4665	91.7211	32,123.00
11/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	1954	2	1954	2	0.00
11/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	1991	2	1991	2	0.00
11/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2028	2	2028	2	0.00
11/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1786	2	1786	2	0.00
11/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1856	2	1856	2	0.00
11/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1820	2	1820	2	0.00
11/08/2017	2032 On 01-February-18			Bond Future	9.53	93.4029	9.5309	93.4029	0.00
11/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2025	2	2025	2	7,800.00
11/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	2932	3	2932	3	0.00
11/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1740	2	1740	2	7,500.00
11/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2895	3	2895	3	0.00
11/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2858	3	2858	3	0.00
11/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2503	3	2503	3	750.00
11/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2337	3	2337	3	6,800.00
11/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2687	3	2687	3	0.00
11/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	4146	4	4146	4	0.00
11/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2721	3	2721	3	0.00
11/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	3083	3	3083	3	0.00
11/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	3278	3	3278	3	0.00
11/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2654	3	2654	3	0.00
11/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3695	4	3695	4	0.00
11/08/2017	2032 On 03-May-18			Bond Future	9.59	91.0022	9.5917	91.0022	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
11/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3819	4	3819	4	0.00
11/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3857	4	3857	4	0.00
11/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	3896	4	3896	4	0.00
11/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2999	3	2999	3	0.00
11/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	3061	3	3061	3	0.00
11/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	3030	3	3030	3	0.00
11/08/2017	2033 On 02-November-17			Bond Future	104.43	104.8478	104.4254	104.8478	5,174.00
11/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5655	5	5655	5	0.00
11/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5645	5	5645	5	0.00
11/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5665	5	5665	5	0.00
11/08/2017	2033 On 01-February-18			Bond Future	106.38	106.8058	106.3773	106.8058	0.00
11/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3273	3	3273	3	0.00
11/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3283	3	3283	3	0.00
11/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3263	3	3263	3	0.00
11/08/2017	2033 On 03-May-18			Bond Future	107.33	107.7652	107.3283	107.7652	0.00
11/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	362	0	362	0	0.00
11/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	372	0	372	0	0.00
11/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	382	0	382	0	0.00
11/08/2017	2037 On 02-November-17			Bond Future	9.80	91.4441	9.7971	91.4441	60,243.00
11/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1698	2	1698	2	0.00
11/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1732	2	1732	2	0.00
11/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1664	2	1664	2	0.00
11/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2829	3	2829	3	0.00
11/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2782	3	2782	3	0.00
11/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2736	3	2736	3	0.00

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11/08/2017	2037 On 01-February-18			Bond Future	9.86	88.8660	9.8627	88.8660	160.00
11/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	2988	3	2988	3	0.00
11/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2911	3	2911	3	0.00
11/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	2950	3	2950	3	0.00
11/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3320	3	3320	3	0.00
11/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3242	3	3242	3	0.00
11/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3281	3	3281	3	0.00
11/08/2017	2037 On 03-May-18			Bond Future	9.93	90.5373	9.9284	90.5373	0.00
11/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4084	4	4084	4	0.00
11/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4162	4	4162	4	0.00
11/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4123	4	4123	4	0.00
11/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3730	4	3730	4	0.00
11/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3767	4	3767	4	0.00
11/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3694	4	3694	4	0.00
11/08/2017	2038 On 02-November-17			Bond Future	131.22	131.2281	131.2207	131.2281	19,558.00
11/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5589	6	5589	6	0.00
11/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5599	6	5599	6	0.00
11/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5579	6	5579	6	0.00
11/08/2017	2038 On 01-February-18			Bond Future	132.15	132.1577	132.1524	132.1577	0.00
11/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	4778	5	4778	5	0.00
11/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	4798	5	4798	5	0.00
11/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	4788	5	4788	5	0.00
11/08/2017	2038 On 03-May-18			Bond Future	134.70	134.7042	134.6986	134.7042	0.00
11/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2429	2	2429	2	0.00
11/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	2409	2	2409	2	0.00
11/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2419	2	2419	2	0.00
11/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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11/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2040 On 02-November-17			Bond Future	9.91	94.4616	9.9134	94.4616	15,669.00
11/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1485	2	1485	2	0.00
11/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1454	2	1454	2	0.00
11/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1516	2	1516	2	0.00
11/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3689	4	3689	4	0.00
11/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3633	4	3633	4	0.00
11/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3578	3	3578	3	0.00
11/08/2017	2040 On 01-February-18			Bond Future	9.98	91.6885	9.9804	91.6885	0.00
11/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	2918	3	2918	3	0.00
11/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	2995	3	2995	3	0.00
11/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	2957	3	2957	3	0.00
11/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3788	4	3788	4	0.00
11/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3743	4	3743	4	0.00
11/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3833	4	3833	4	0.00
11/08/2017	2040 On 03-May-18			Bond Future	10.05	93.4129	10.0476	93.4129	0.00
11/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4384	5	4384	5	0.00
11/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4426	5	4426	5	0.00
11/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4343	4	4343	4	0.00
11/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4242	4	4242	4	0.00
11/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4203	4	4203	4	0.00
11/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4164	4	4164	4	0.00
11/08/2017	2044 On 02-November-17			Bond Future	9.94	91.4918	9.9417	91.4918	20,734.00
11/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1428	2	1428	2	0.00
11/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1489	2	1489	2	0.00
11/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1458	2	1458	2	0.00
11/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3790	4	3790	4	0.00
11/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3734	4	3734	4	0.00
11/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3848	4	3848	4	0.00
11/08/2017	2044 On 01-February-18			Bond Future	10.01	88.7894	10.0068	88.7894	0.00
11/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	2942	3	2942	3	0.00
11/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	2980	3	2980	3	0.00
11/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3019	3	3019	3	0.00
11/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3828	4	3828	4	0.00

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11/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3919	4	3919	4	0.00
11/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3873	4	3873	4	0.00
11/08/2017	2044 On 03-May-18			Bond Future	10.07	90.4593	10.0718	90.4593	0.00
11/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4522	5	4522	5	0.00
11/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4480	5	4480	5	0.00
11/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4438	5	4438	5	0.00
11/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4249	4	4249	4	0.00
11/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4289	4	4289	4	0.00
11/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4210	4	4210	4	0.00
11/08/2017	2046 On 02-November-17			Bond Future	125.71	125.7204	125.7136	125.7204	21,292.00
11/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10586	11	10586	11	0.00
11/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10606	11	10606	11	0.00
11/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10596	11	10596	11	0.00
11/08/2017	2046 On 01-February-18			Bond Future	128.06	128.0682	128.0633	128.0682	0.00
11/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4837	5	4837	5	0.00
11/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4847	5	4847	5	0.00
11/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4857	5	4857	5	0.00
11/08/2017	2046 On 03-May-18			Bond Future	128.92	128.9203	128.9154	128.9203	0.00
11/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	985	1	985	1	0.00
11/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	965	1	965	1	0.00
11/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	975	1	975	1	0.00
11/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 02-November-17			Bond Future	133.43	134.6423	133.4318	134.6423	21,928.00
11/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 02-November-17	144.65	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
11/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11218	10	11218	10	0.00
11/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11228	10	11228	10	0.00
11/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11238	10	11238	10	0.00
11/08/2017	2050 On 01-February-18			Bond Future	134.23	135.4658	134.2350	135.4658	0.00
11/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6005	5	6005	5	0.00
11/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	5995	5	5995	5	0.00
11/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6015	5	6015	5	0.00
11/08/2017	2050 On 03-May-18			Bond Future	136.82	138.0758	136.8211	138.0758	0.00
11/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1211	2	1211	2	0.00
11/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1201	2	1201	2	0.00
11/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1191	2	1191	2	0.00
11/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
11/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
11/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	AL37 On 02-November-17			Index Future	556.83	557.4910	556.8270	557.4910	0.00
11/08/2017	AL37 On 01-February-18			Index Future	567.04	567.7150	567.0430	567.7150	0.00
11/08/2017	AL37 On 03-May-18			Index Future	577.70	578.3930	577.7040	578.3930	0.00
11/08/2017	AL7T On 02-November-17			Index Future	639.69	641.2310	639.6930	641.2310	0.00
11/08/2017	AL7T On 01-February-18			Index Future	651.43	652.9910	651.4290	652.9910	0.00
11/08/2017	AL7T On 03-May-18			Index Future	663.68	665.2730	663.6770	665.2730	0.00
11/08/2017	ALBI On 02-November-17			Index Future	573.53	574.8950	573.5310	574.8950	616.00
11/08/2017	ALBI On 01-February-18			Index Future	584.05	585.4390	584.0530	585.4390	0.00
11/08/2017	ALBI On 03-May-18			Index Future	595.03	596.4500	595.0340	596.4500	0.00
11/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C030 On 31-January-30			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
11/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2017	EL28 On 02-November-17			Bond Future	127.97	127.9697	127.9652	127.9697	0.00
11/08/2017	EL28 On 02-November-17	133.87	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
11/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5915	6	5915	6	0.00
11/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5925	6	5925	6	0.00
11/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5905	6	5905	6	0.00
11/08/2017	EL28 On 01-February-18			Bond Future	130.36	130.3593	130.3569	130.3593	0.00
11/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1943	2	1943	2	0.00
11/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1953	2	1953	2	0.00
11/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1933	2	1933	2	0.00
11/08/2017	EL28 On 03-May-18			Bond Future	132.87	132.8710	132.8684	132.8710	0.00
11/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
11/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	312	0	312	0	0.00
11/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	322	0	322	0	0.00
11/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	332	0	332	0	0.00
11/08/2017	ES33 On 02-November-17			Bond Future	10.92	75.7994	10.9209	75.7994	9,466.00
11/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1528	1	1528	1	0.00
11/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1590	1	1590	1	0.00
11/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1466	1	1466	1	0.00
11/08/2017	ES33 On 01-February-18			Bond Future	11.03	77.1893	11.0322	77.1893	0.00
11/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	131	0	131	0	0.00
11/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	250	0	250	0	0.00
11/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	190	0	190	0	0.00
11/08/2017	ES33 On 03-May-18			Bond Future	11.14	74.8493	11.1385	74.8493	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
11/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	356	1	356	1	0.00
11/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	471	1	471	1	0.00
11/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	413	1	413	1	0.00
11/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
11/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
11/08/2017	ES42 On 02-November-17			Bond Future	11.17	78.2257	11.1710	78.2257	7,957.00
11/08/2017	ES42 On 01-February-18			Bond Future	11.28	79.6598	11.2789	79.6598	0.00
11/08/2017	ES42 On 03-May-18			Bond Future	11.39	76.8967	11.3871	76.8967	0.00
11/08/2017	GOVI On 02-November-17			GOVI	572.34	573.7110	572.3430	573.7110	665.00
11/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
11/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
11/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
11/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	1070	0	1070	0	0.00
11/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	970	0	970	0	0.00
11/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	1170	0	1170	0	0.00
11/08/2017	GOVI On 01-February-18			GOVI	582.84	584.2320	582.8440	584.2320	0.00
11/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	18140	3	18140	3	0.00
11/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	18040	3	18040	3	0.00
11/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	18240	3	18240	3	0.00
11/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
11/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
11/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
11/08/2017	GOVI On 03-May-18			GOVI	593.80	595.2200	593.8020	595.2200	0.00
11/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	35320	5	35320	5	0.00
11/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	35120	5	35120	5	0.00
11/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	35220	5	35220	5	0.00
11/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
11/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
11/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
11/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2017	IGOV On 02-November-17			Index Future	251.71	252.0140	251.7090	252.0140	1,161.00
11/08/2017	IGOV On 01-February-18			Index Future	256.41	256.7200	256.4140	256.7200	0.00
11/08/2017	IGOV On 03-May-18			Index Future	261.35	261.6660	261.3540	261.6660	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
11/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
11/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7636	99.7642	99.7636	0.00
11/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6419	99.6445	99.6419	0.00
11/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.73	99.7204	99.7299	99.7204	0.00
11/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.83	99.8197	99.8318	99.8197	0.00
11/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7915	99.7919	99.7915	0.00
11/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.93	98.9235	98.9262	98.9235	0.00
11/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.42	98.4082	98.4170	98.4082	0.00
11/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.30	98.2859	98.2983	98.2859	0.00
11/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.60	98.5800	98.6000	98.5800	0.00
11/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.92	98.8940	98.9185	98.8940	0.00
11/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.24	99.2161	99.2445	99.2161	0.00
11/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.59	99.5630	99.5925	99.5630	0.00
11/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.63	95.5784	95.6334	95.5784	0.00
11/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.84	94.7825	94.8426	94.7825	0.00
11/08/2017	IS05 On 15-June-21			Interest Rate Swap	94.02	93.9556	94.0227	93.9556	0.00
11/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.19	94.1086	94.1870	94.1086	0.00
11/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.37	96.2748	96.3678	96.2748	51.00
11/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.48	96.3760	96.4844	96.3760	0.00
11/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.68	97.5530	97.6763	97.5530	0.00
11/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.88	99.7505	99.8810	99.7505	0.00
11/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.58	94.4085	94.5822	94.4085	0.00
11/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.60	91.4240	91.5997	91.4240	0.00
11/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.36	90.1800	90.3579	90.1800	0.00
11/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.54	92.3554	92.5366	92.3554	0.00
11/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.33	96.1434	96.3300	96.1434	0.00
11/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.90	94.6977	94.8957	94.6977	0.00
11/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.98	96.7722	96.9785	96.7722	0.00
11/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.71	100.5036	100.7113	100.5036	0.00
11/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
11/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
11/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
11/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
11/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
11/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
11/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
11/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,500.00
11/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
11/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
11/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
11/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
11/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
11/08/2017	R023 On 02-November-17			Bond Future	7.98	100.5879	7.9807	100.5879	53,785.00
11/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2547	3	2547	3	0.00
11/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2584	3	2584	3	0.00
11/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2620	3	2620	3	0.00
11/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	124	0	124	0	0.00
11/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	119	0	119	0	0.00
11/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	129	0	129	0	0.00
11/08/2017	R023 On 01-February-18			Bond Future	8.02	102.4325	8.0183	102.4325	0.00
11/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2025	2	2025	2	0.00
11/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2052	2	2052	2	0.00
11/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	1999	2	1999	2	0.00
11/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	821	1	821	1	0.00
11/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	807	1	807	1	0.00
11/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	794	1	794	1	0.00
11/08/2017	R023 On 03-May-18			Bond Future	8.04	100.4288	8.0415	100.4288	0.00
11/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2033	2	2033	2	0.00
11/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2081	2	2081	2	0.00
11/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2057	2	2057	2	0.00
11/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1117	1	1117	1	0.00
11/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1132	1	1132	1	0.00
11/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1147	1	1147	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
11/08/2017	R035 On 02-November-17			Bond Future	9.71	95.0225	9.7107	95.0225	12,213.00
11/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	957	1	957	1	0.00
11/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	877	1	877	1	0.00
11/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	798	0	798	0	0.00
11/08/2017	R035 On 01-February-18			Bond Future	9.78	96.7651	9.7810	96.7651	0.00
11/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	319	0	319	0	0.00
11/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	397	0	397	0	0.00
11/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	241	0	241	0	0.00
11/08/2017	R035 On 03-May-18			Bond Future	9.84	94.0842	9.8439	94.0842	0.00
11/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	428	1	428	1	0.00
11/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	504	1	504	1	0.00
11/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	352	1	352	1	0.00
11/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R186 On 02-November-17			Bond Future	8.68	115.5803	8.6753	115.5803	156,667.00
11/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1865	2	1865	2	0.00
11/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2382	3	2382	3	0.00
11/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2467	3	2467	3	0.00
11/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	2912	3	2912	3	0.00
11/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2424	3	2424	3	0.00
11/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	1026	1	1026	1	0.00
11/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	773	1	773	1	5,000.00
11/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	980	1	980	1	0.00
11/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1368	1	1368	1	2,500.00
11/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	1003	1	1003	1	0.00
11/08/2017	R186 On 01-February-18			Bond Future	8.73	112.3999	8.7281	112.3999	198.00
11/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1598	2	1598	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	324	0	324	0	1,460.00
11/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3289	3	3289	3	0.00
11/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4369	5	4369	5	0.00
11/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3129	3	3129	3	0.00
11/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3209	3	3209	3	0.00
11/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2353	3	2353	3	0.00
11/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3169	3	3169	3	0.00
11/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1536	1	1536	1	6,200.00
11/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	1035	1	1035	1	820.00
11/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1631	2	1631	2	0.00
11/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2210	2	2210	2	820.00
11/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1607	2	1607	2	0.00
11/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1583	1	1583	1	0.00
11/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	3098	3	3098	3	0.00
11/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6948	7	6948	7	0.00
11/08/2017	R186 On 03-May-18			Bond Future	8.78	114.5139	8.7771	114.5139	0.00
11/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3420	4	3420	4	0.00
11/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3384	4	3384	4	0.00
11/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3349	4	3349	4	0.00
11/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2480	2	2480	2	0.00
11/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2508	2	2508	2	0.00
11/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2453	2	2453	2	0.00
11/08/2017	R197 On 02-November-17			Bond Future	301.32	301.3330	301.3163	301.3330	2,350.00
11/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3844	4	3844	4	0.00
11/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3834	4	3834	4	0.00
11/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3854	4	3854	4	0.00
11/08/2017	R197 On 01-February-18			Bond Future	299.90	299.9117	299.8998	299.9117	0.00
11/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1760	2	1760	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1770	2	1770	2	0.00
11/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1780	2	1780	2	0.00
11/08/2017	R197 On 03-May-18			Bond Future	305.68	305.6905	305.6781	305.6905	0.00
11/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1238	1	1238	1	0.00
11/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1218	1	1218	1	0.00
11/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1228	1	1228	1	0.00
11/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 02-November-17			Bond Future	242.41	242.4235	242.4106	242.4235	28,504.00
11/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11489	11	11489	11	0.00
11/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11499	11	11499	11	0.00
11/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11479	11	11479	11	0.00
11/08/2017	R202 On 01-February-18			Bond Future	243.20	243.2066	243.1976	243.2066	0.00
11/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5872	6	5872	6	0.00
11/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5862	6	5862	6	0.00
11/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5882	6	5882	6	0.00
11/08/2017	R202 On 03-May-18			Bond Future	247.88	247.8927	247.8834	247.8927	0.00
11/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	413	0	413	0	0.00
11/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	403	0	403	0	0.00
11/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	393	0	393	0	0.00
11/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R204 On 02-November-17			Bond Future	7.05	104.0474	7.0489	104.0474	47,386.00
11/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	745	1	745	1	0.00
11/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	756	1	756	1	0.00
11/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	735	1	735	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
11/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R204 On 01-February-18			Bond Future	6.94	101.9174	6.9369	101.9174	0.00
11/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	372	0	372	0	0.00
11/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	384	0	384	0	0.00
11/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	378	0	378	0	0.00
11/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	107	0	107	0	0.00
11/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	105	0	105	0	0.00
11/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	110	0	110	0	0.00
11/08/2017	R204 On 03-May-18			Bond Future	6.67	103.8342	6.6657	103.8342	0.00
11/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	375	0	375	0	0.00
11/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	380	0	380	0	0.00
11/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	371	0	371	0	0.00
11/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	121	0	121	0	0.00
11/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	119	0	119	0	0.00
11/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	118	0	118	0	0.00
11/08/2017	R207 On 02-November-17			Bond Future	7.39	102.0561	7.3870	102.0561	40,855.00
11/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1275	1	1275	1	0.00
11/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1312	1	1312	1	0.00
11/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1294	1	1294	1	0.00
11/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	9	0	9	0	0.00
11/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	7	0	7	0	0.00
11/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	8	0	8	0	0.00
11/08/2017	R207 On 01-February-18			Bond Future	7.38	100.2866	7.3771	100.2866	0.00
11/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	679	1	679	1	0.00
11/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	702	1	702	1	0.00
11/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	691	1	691	1	0.00
11/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	284	0	284	0	0.00
11/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	272	0	272	0	0.00
11/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	278	0	278	0	0.00
11/08/2017	R207 On 03-May-18			Bond Future	7.35	102.1727	7.3499	102.1727	0.00
11/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	736	1	736	1	0.00
11/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	726	1	726	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
11/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	716	1	716	1	0.00
11/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	383	0	383	0	0.00
11/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	389	0	389	0	0.00
11/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	378	0	378	0	0.00
11/08/2017	R208 On 02-November-17			Bond Future	7.56	98.4307	7.5555	98.4307	32,234.00
11/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1876	2	1876	2	0.00
11/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1849	2	1849	2	0.00
11/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1822	2	1822	2	0.00
11/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	27	0	27	0	0.00
11/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	28	0	28	0	0.00
11/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	25	0	25	0	0.00
11/08/2017	R208 On 01-February-18			Bond Future	7.57	100.2356	7.5688	100.2356	0.00
11/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1193	1	1193	1	0.00
11/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1211	1	1211	1	0.00
11/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1175	1	1175	1	0.00
11/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	469	0	469	0	0.00
11/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	460	0	460	0	0.00
11/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	451	0	451	0	0.00
11/08/2017	R208 On 03-May-18			Bond Future	7.57	98.7193	7.5651	98.7193	0.00
11/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1162	1	1162	1	0.00
11/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1193	1	1193	1	0.00
11/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1178	1	1178	1	0.00
11/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	627	1	627	1	0.00
11/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	637	1	637	1	0.00
11/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	647	1	647	1	0.00
11/08/2017	R209 On 02-November-17			Bond Future	9.67	71.7432	9.6735	71.7432	83,128.00
11/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1323	1	1323	1	0.00
11/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3043	3	3043	3	0.00
11/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1379	2	1379	2	0.00
11/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2051	2	2051	2	0.00
11/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1351	1	1351	1	0.00
11/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1495	2	1495	2	0.00
11/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	863	1	863	1	1,350.00
11/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	348	0	348	0	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	5964	6	5964	6	0.00
11/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	24	0	24	0	2,800.00
11/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2544	3	2544	3	0.00
11/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1548	1	1548	1	6,500.00
11/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2307	2	2307	2	0.00
11/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	2116	2	2116	2	1,350.00
11/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	3184	3	3184	3	0.00
11/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	10025	10	10025	10	0.00
11/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2347	2	2347	2	0.00
11/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	5008	5	5008	5	0.00
11/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	227	0	227	0	1,300.00
11/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	1201	1	1201	1	1,350.00
11/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	937	1	937	1	3,360.00
11/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2268	2	2268	2	0.00
11/08/2017	R209 On 01-February-18			Bond Future	9.73	73.0587	9.7340	73.0587	0.00
11/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2522	3	2522	3	0.00
11/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2554	3	2554	3	0.00
11/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	3948	4	3948	4	0.00
11/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2586	3	2586	3	0.00
11/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3554	4	3554	4	0.00
11/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1850	2	1850	2	7,500.00
11/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1620	2	1620	2	3,000.00
11/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2646	3	2646	3	0.00
11/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2679	3	2679	3	0.00
11/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2613	2	2613	2	0.00
11/08/2017	R209 On 03-May-18			Bond Future	9.79	71.2833	9.7913	71.2833	0.00
11/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3395	4	3395	4	0.00
11/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3429	4	3429	4	0.00
11/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3361	4	3361	4	0.00
11/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	3048	3	3048	3	0.00
11/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2988	3	2988	3	0.00
11/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	3018	3	3018	3	0.00
11/08/2017	R210 On 02-November-17			Bond Future	186.20	186.2098	186.1997	186.2098	2,179.00
11/08/2017	R210 On 02-November-17	192.07	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
11/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5870	6	5870	6	0.00
11/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5890	6	5890	6	0.00
11/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5880	6	5880	6	0.00
11/08/2017	R210 On 01-February-18			Bond Future	189.68	189.6871	189.6799	189.6871	0.00
11/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2700	3	2700	3	0.00
11/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2690	3	2690	3	0.00
11/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2680	3	2680	3	0.00
11/08/2017	R210 On 03-May-18			Bond Future	190.89	190.8932	190.8857	190.8932	0.00
11/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	564	1	564	1	0.00
11/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	554	1	554	1	0.00
11/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	574	1	574	1	0.00
11/08/2017	R212 On 02-November-17			Bond Future	151.16	151.2333	151.1617	151.2333	3,812.00
11/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1248	1	1248	1	0.00
11/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1258	1	1258	1	0.00
11/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1238	1	1238	1	0.00
11/08/2017	R212 On 01-February-18			Bond Future	151.93	151.9976	151.9271	151.9976	0.00
11/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2763	3	2763	3	0.00
11/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2773	3	2773	3	0.00
11/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2783	3	2783	3	0.00
11/08/2017	R212 On 03-May-18			Bond Future	154.85	154.9263	154.8544	154.9263	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
11/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	574	1	574	1	0.00
11/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	554	1	554	1	0.00
11/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	564	1	564	1	0.00
11/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
11/08/2017	R213 On 02-November-17			Bond Future	9.33	83.9850	9.3337	83.9850	62,970.00
11/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1752	2	1752	2	0.00
11/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1786	2	1786	2	0.00
11/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1719	2	1719	2	0.00
11/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1677	2	1677	2	0.00
11/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1645	2	1645	2	0.00
11/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1613	1	1613	1	0.00
11/08/2017	R213 On 01-February-18			Bond Future	9.40	85.5251	9.3960	85.5251	0.00
11/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2641	3	2641	3	0.00
11/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2607	3	2607	3	0.00
11/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2573	3	2573	3	0.00
11/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2451	2	2451	2	0.00
11/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2482	2	2482	2	0.00
11/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2420	2	2420	2	0.00
11/08/2017	R213 On 03-May-18			Bond Future	9.45	83.5838	9.4507	83.5838	0.00
11/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3418	4	3418	4	0.00
11/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3453	4	3453	4	0.00
11/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3488	4	3488	4	0.00
11/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2665	3	2665	3	0.00
11/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2722	3	2722	3	0.00
11/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2693	3	2693	3	0.00
11/08/2017	R214 On 02-November-17			Bond Future	9.83	71.1125	9.8304	71.1125	44,022.00
11/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1138	1	1138	1	0.00
11/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1189	1	1189	1	0.00
11/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1164	1	1164	1	0.00
11/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2833	3	2833	3	0.00
11/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2879	3	2879	3	0.00
11/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2788	3	2788	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
11/08/2017	R214 On 01-February-18			Bond Future	9.89	72.4166	9.8940	72.4166	0.00
11/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2480	3	2480	3	0.00
11/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2544	3	2544	3	0.00
11/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2512	3	2512	3	0.00
11/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2945	3	2945	3	0.00
11/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2909	3	2909	3	0.00
11/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2981	3	2981	3	0.00
11/08/2017	R214 On 03-May-18			Bond Future	9.95	70.4823	9.9509	70.4823	0.00
11/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3441	4	3441	4	0.00
11/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3475	4	3475	4	0.00
11/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3408	4	3408	4	0.00
11/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3280	3	3280	3	0.00
11/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3248	3	3248	3	0.00
11/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3215	3	3215	3	0.00
11/08/2017	R248 On 02-November-17			Bond Future	9.90	90.8193	9.9024	90.8193	75,989.00
11/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1534	2	1534	2	0.00
11/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1502	2	1502	2	0.00
11/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1470	2	1470	2	0.00
11/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3786	4	3786	4	0.00
11/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3671	4	3671	4	0.00
11/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3728	4	3728	4	0.00
11/08/2017	R248 On 01-February-18			Bond Future	9.97	92.4847	9.9685	92.4847	170.00
11/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3257	3	3257	3	0.00
11/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3338	3	3338	3	0.00
11/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3297	3	3297	3	0.00
11/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3930	4	3930	4	0.00
11/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3839	4	3839	4	0.00
11/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3884	4	3884	4	0.00
11/08/2017	R248 On 03-May-18			Bond Future	10.03	89.7868	10.0278	89.7868	0.00
11/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4556	5	4556	5	0.00
11/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4513	5	4513	5	0.00
11/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4469	5	4469	5	0.00
11/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4242	4	4242	4	0.00
11/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4283	4	4283	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
11/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4202	4	4202	4	0.00
