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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	2025 On 01-February-18			Bond Future	128.41	128.4032	128.4066	128.4032	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5493	5	5493	5	0.00
08/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5473	5	5473	5	0.00
08/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5483	5	5483	5	0.00
08/12/2017	2025 On 03-May-18			Bond Future	130.81	130.8081	130.8119	130.8081	0.00
08/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2398	2	2398	2	0.00
08/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2388	2	2388	2	0.00
08/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2408	2	2408	2	0.00
08/12/2017	2025 On 02-August-18			Bond Future	133.27	133.2694	133.2699	133.2694	0.00
08/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3390	3	3390	3	0.00
08/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3400	3	3400	3	0.00
08/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3380	3	3380	3	0.00
08/12/2017	2029 On 01-February-18			Bond Future	99.51	99.4090	99.5112	99.4090	1,370.00
08/12/2017	2029 On 03-May-18			Bond Future	100.36	100.2527	100.3571	100.2527	0.00
08/12/2017	2029 On 02-August-18			Bond Future	102.28	102.1732	102.2770	102.1732	0.00
08/12/2017	2030 On 01-February-18			Bond Future	9.75	87.9766	9.7500	87.9766	70,699.00
08/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2472	2	2472	2	0.00
08/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2406	2	2406	2	0.00
08/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2340	2	2340	2	0.00
08/12/2017	2030 On 03-May-18			Bond Future	9.83	89.6181	9.8276	89.6181	0.00
08/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 03-May-18	9.50	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
08/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	2089	2	2089	2	0.00
08/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	2024	2	2024	2	0.00
08/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	2153	2	2153	2	0.00
08/12/2017	2030 On 02-August-18			Bond Future	9.91	87.3104	9.9063	87.3104	0.00
08/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2745	3	2745	3	0.00
08/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2874	3	2874	3	0.00
08/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2809	3	2809	3	0.00
08/12/2017	2032 On 01-February-18			Bond Future	9.93	90.3670	9.9317	90.3670	45,967.00
08/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	903	1	903	1	0.00
08/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	441	0	441	0	7,800.00
08/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	881	1	881	1	0.00
08/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	326	0	326	0	7,500.00
08/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	860	1	860	1	0.00
08/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	669	1	669	1	750.00
08/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	585	1	585	1	6,800.00
08/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5529	5	5529	5	0.00
08/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3471	3	3471	3	0.00
08/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	4046	4	4046	4	0.00
08/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4323	4	4323	4	0.00
08/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3521	3	3521	3	0.00
08/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3421	3	3421	3	0.00
08/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4908	5	4908	5	0.00
08/12/2017	2032 On 03-May-18			Bond Future	10.01	87.8961	10.0080	87.8961	0.00
08/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2381	2	2381	2	0.00
08/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2409	2	2409	2	0.00
08/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2438	2	2438	2	0.00
08/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4404	4	4404	4	0.00
08/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4485	4	4485	4	0.00
08/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4444	4	4444	4	0.00
08/12/2017	2032 On 02-August-18			Bond Future	10.08	89.5615	10.0827	89.5615	0.00
08/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2844	3	2844	3	0.00

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08/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2816	3	2816	3	0.00
08/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2788	3	2788	3	0.00
08/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5608	6	5608	6	0.00
08/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5650	6	5650	6	0.00
08/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5567	6	5567	6	0.00
08/12/2017	2033 On 01-February-18			Bond Future	102.71	102.5058	102.7074	102.5058	5,283.00
08/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	6943	7	6943	7	0.00
08/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	6953	7	6953	7	0.00
08/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	6933	7	6933	7	0.00
08/12/2017	2033 On 03-May-18			Bond Future	103.54	103.3370	103.5427	103.3370	0.00
08/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4147	4	4147	4	0.00
08/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4157	4	4157	4	0.00
08/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4167	4	4167	4	0.00
08/12/2017	2033 On 02-August-18			Bond Future	105.52	105.3166	105.5235	105.3166	0.00
08/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4406	5	4406	5	0.00
08/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4416	5	4416	5	0.00
08/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4396	5	4396	5	0.00
08/12/2017	2037 On 01-February-18			Bond Future	10.14	86.4335	10.1449	86.4335	53,670.00
08/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1283	1	1283	1	2,000.00
08/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1125	1	1125	1	0.00
08/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1150	1	1150	1	0.00
08/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	4832	5	4832	5	0.00
08/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1100	1	1100	1	0.00
08/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2864	3	2864	3	0.00
08/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1575	2	1575	2	2,000.00

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08/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	712	1	712	1	2,000.00
08/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3545	4	3545	4	0.00
08/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3650	4	3650	4	0.00
08/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3291	3	3291	3	0.00
08/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3597	4	3597	4	0.00
08/12/2017	2037 On 03-May-18			Bond Future	10.22	88.0461	10.2212	88.0461	0.00
08/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2877	3	2877	3	0.00
08/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2942	3	2942	3	0.00
08/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2909	3	2909	3	0.00
08/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4710	5	4710	5	0.00
08/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4753	5	4753	5	0.00
08/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4667	5	4667	5	0.00
08/12/2017	2037 On 02-August-18			Bond Future	10.30	85.4583	10.2985	85.4583	0.00
08/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3391	3	3391	3	0.00
08/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3423	3	3423	3	0.00
08/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3455	3	3455	3	0.00
08/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5886	6	5886	6	0.00
08/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5974	6	5974	6	0.00
08/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5930	6	5930	6	0.00
08/12/2017	2038 On 01-February-18			Bond Future	123.25	123.2463	123.2498	123.2463	19,043.00
08/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	13680	14	13680	14	0.00
08/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	13700	14	13700	14	0.00
08/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	13690	14	13690	14	0.00
08/12/2017	2038 On 03-May-18			Bond Future	125.56	125.5546	125.5585	125.5546	0.00
08/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	6712	7	6712	7	0.00
08/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	6732	7	6732	7	0.00
08/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	6722	7	6722	7	0.00
08/12/2017	2038 On 02-August-18			Bond Future	127.91	127.9096	127.9105	127.9096	0.00

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08/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	6620	7	6620	7	0.00
08/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	6630	7	6630	7	0.00
08/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	6640	7	6640	7	0.00
08/12/2017	2040 On 01-February-18			Bond Future	10.24	89.4158	10.2403	89.4158	26,023.00
08/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1088	1	1088	1	0.00
08/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1139	1	1139	1	0.00
08/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1114	1	1114	1	0.00
08/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	4040	4	4040	4	0.00
08/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3982	4	3982	4	0.00
08/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	4098	4	4098	4	0.00
08/12/2017	2040 On 03-May-18			Bond Future	10.32	91.0841	10.3173	91.0841	0.00
08/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3093	3	3093	3	0.00
08/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3128	3	3128	3	0.00
08/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	660	1	660	1	1,500.00
08/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3059	3	3059	3	0.00
08/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2857	3	2857	3	1,500.00
08/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11998	12	11998	12	0.00
08/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	5105	5	5105	5	0.00
08/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5391	5	5391	5	0.00
08/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	5058	5	5058	5	0.00
08/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	5012	5	5012	5	0.00
08/12/2017	2040 On 02-August-18			Bond Future	10.40	88.3034	10.3952	88.3034	0.00
08/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3704	4	3704	4	0.00
08/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3671	4	3671	4	0.00
08/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3637	4	3637	4	0.00
08/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6475	6	6475	6	0.00
08/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6523	7	6523	7	0.00
08/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6428	6	6428	6	0.00
08/12/2017	2044 On 01-February-18			Bond Future	10.28	86.3582	10.2844	86.3582	22,082.00
08/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	1046	1	1046	1	0.00
08/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1071	1	1071	1	0.00

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08/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1096	1	1096	1	0.00
08/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	4157	4	4157	4	0.00
08/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	4276	4	4276	4	0.00
08/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	4216	4	4216	4	0.00
08/12/2017	2044 On 03-May-18			Bond Future	10.36	87.9695	10.3596	87.9695	0.00
08/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3129	3	3129	3	0.00
08/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3094	3	3094	3	0.00
08/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3060	3	3060	3	0.00
08/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	5170	5	5170	5	0.00
08/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	5217	5	5217	5	0.00
08/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	5123	5	5123	5	0.00
08/12/2017	2044 On 02-August-18			Bond Future	10.44	85.2550	10.4357	85.2550	0.00
08/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3622	4	3622	4	0.00
08/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3688	4	3688	4	0.00
08/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3655	4	3655	4	0.00
08/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6645	7	6645	7	0.00
08/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6597	7	6597	7	0.00
08/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6694	7	6694	7	0.00
08/12/2017	2046 On 01-February-18			Bond Future	115.53	115.5232	115.5275	115.5232	21,177.00
08/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	17373	17	17373	17	0.00
08/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	17383	17	17383	17	0.00
08/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	17393	17	17393	17	0.00
08/12/2017	2046 On 03-May-18			Bond Future	116.09	116.0873	116.0918	116.0873	0.00
08/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11848	12	11848	12	0.00
08/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11858	12	11858	12	0.00
08/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11838	12	11838	12	0.00
08/12/2017	2046 On 02-August-18			Bond Future	118.31	118.3111	118.3126	118.3111	0.00
08/12/2017	2046 On 02-August-18	128.78	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
08/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10477	10	10477	10	0.00
08/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10457	10	10457	10	0.00
08/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10467	10	10467	10	0.00
08/12/2017	2050 On 01-February-18			Bond Future	121.78	121.2436	121.7769	121.2436	24,130.00
08/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	18463	19	18463	19	0.00
08/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18453	19	18453	19	0.00
08/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	18473	19	18473	19	0.00
08/12/2017	2050 On 03-May-18			Bond Future	124.06	123.5146	124.0580	123.5146	0.00
08/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	11572	12	11572	12	0.00
08/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	11552	12	11552	12	0.00
08/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	11562	12	11562	12	0.00
08/12/2017	2050 On 02-August-18			Bond Future	124.70	124.1473	124.6982	124.1473	0.00
08/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	12842	13	12842	13	0.00
08/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	12822	13	12822	13	0.00
08/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	12832	13	12832	13	0.00
08/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	AL37 On 01-February-18			Index Future	553.83	554.2590	553.8270	554.2590	0.00
08/12/2017	AL37 On 03-May-18			Index Future	564.16	564.6010	564.1630	564.6010	0.00
08/12/2017	AL37 On 02-August-18			Index Future	574.85	575.3000	574.8450	575.3000	0.00
08/12/2017	AL7T On 01-February-18			Index Future	631.43	632.1130	631.4290	632.1130	0.00
08/12/2017	AL7T On 03-May-18			Index Future	643.21	643.9080	643.2140	643.9080	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
08/12/2017	AL7T On 02-August-18			Index Future	655.39	656.1090	655.3930	656.1090	0.00
08/12/2017	ALBI On 01-February-18			Index Future	569.18	569.5240	569.1760	569.5240	760.00
08/12/2017	ALBI On 03-May-18			Index Future	579.80	580.1510	579.7980	580.1510	0.00
08/12/2017	ALBI On 02-August-18			Index Future	590.78	591.1440	590.7760	591.1440	0.00
08/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C333 On 15-September-33			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
08/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	EL28 On 01-February-18			Bond Future	127.17	126.8772	127.1674	126.8772	0.00
08/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5133	5	5133	5	0.00
08/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5143	5	5143	5	0.00
08/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5123	5	5123	5	0.00
08/12/2017	EL28 On 03-May-18			Bond Future	127.79	127.4939	127.7900	127.4939	0.00
08/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5390	6	5390	6	0.00
08/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5400	6	5400	6	0.00
08/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5410	6	5410	6	0.00
08/12/2017	EL28 On 02-August-18			Bond Future	130.23	129.9363	130.2347	129.9363	0.00
08/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4705	5	4705	5	0.00
08/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4715	5	4715	5	0.00
08/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4695	5	4695	5	0.00
08/12/2017	ES33 On 01-February-18			Bond Future	11.26	75.6568	11.2572	75.6568	9,466.00
08/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1440	1	1440	1	0.00
08/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1559	2	1559	2	0.00
08/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1500	1	1500	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
08/12/2017	ES33 On 03-May-18			Bond Future	11.37	73.2768	11.3733	73.2768	0.00
08/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	931	1	931	1	0.00
08/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	988	1	988	1	0.00
08/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	873	1	873	1	0.00
08/12/2017	ES33 On 02-August-18			Bond Future	11.49	74.6653	11.4887	74.6653	0.00
08/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
08/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1859	2	1859	2	0.00
08/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1975	2	1975	2	0.00
08/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1917	2	1917	2	0.00
08/12/2017	ES42 On 01-February-18			Bond Future	11.51	78.0120	11.5051	78.0120	7,957.00
08/12/2017	ES42 On 03-May-18			Bond Future	11.62	75.2063	11.6234	75.2063	0.00
08/12/2017	ES42 On 02-August-18			Bond Future	11.74	76.6312	11.7389	76.6312	0.00
08/12/2017	GOVI On 01-February-18			GOVI	567.38	567.7910	567.3830	567.7910	781.00
08/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	136370	13	136370	13	0.00
08/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	136470	13	136470	13	0.00
08/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	136570	13	136570	13	0.00
08/12/2017	GOVI On 03-May-18			GOVI	577.97	578.3850	577.9720	578.3850	0.00
08/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	123080	12	123080	12	0.00
08/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	123180	12	123180	12	0.00
08/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	122980	12	122980	12	0.00
08/12/2017	GOVI On 02-August-18			GOVI	588.92	589.3450	588.9160	589.3450	0.00
08/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	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
08/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
08/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	167840	16	167840	16	0.00
08/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	167940	16	167940	16	0.00
08/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	168040	16	168040	16	0.00
08/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2017	IGOV On 01-February-18			Index Future	245.39	245.1820	245.3860	245.1820	877.00
08/12/2017	IGOV On 03-May-18			Index Future	249.98	249.7740	249.9820	249.7740	269.00
08/12/2017	IGOV On 02-August-18			Index Future	254.77	254.5590	254.7650	254.5590	0.00
08/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
08/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7264	99.7272	99.7264	0.00
08/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.96	99.9447	99.9550	99.9447	0.00
08/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.23	100.2053	100.2260	100.2053	0.00
08/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
08/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0091	99.0108	99.0091	0.00
08/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.6326	98.6407	98.6326	0.00
08/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.70	98.6737	98.6952	98.6737	0.00
08/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.21	99.1900	99.2100	99.1900	0.00
08/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.75	99.7110	99.7450	99.7110	0.00
08/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.30	100.2552	100.3004	100.2552	0.00
08/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.87	100.8148	100.8682	100.8148	0.00
08/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.85	97.7537	97.8549	97.7537	0.00
08/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.22	97.1236	97.2231	97.1236	0.00
08/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.56	96.4697	96.5623	96.4697	0.00
08/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.88	96.7900	96.8758	96.7900	0.00
08/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.17	99.0879	99.1694	99.0879	51.00
08/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.41	99.3279	99.4087	99.3279	0.00
08/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.70	100.6174	100.6992	100.6174	0.00
08/12/2017	IS05 On 20-September-22			Interest Rate Swap	102.97	102.8889	102.9716	102.8889	0.00
08/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.63	98.5484	98.6317	98.5484	0.00
08/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.75	95.6693	95.7543	95.6693	0.00
08/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.58	94.4931	94.5805	94.4931	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
08/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.74	96.6512	96.7410	96.6512	0.00
08/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.48	100.3885	100.4772	100.3885	0.00
08/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.13	99.0369	99.1258	99.0369	0.00
08/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.19	101.1010	101.1869	101.1010	0.00
08/12/2017	IS10 On 20-September-27			Interest Rate Swap	104.85	104.7689	104.8514	104.7689	0.00
08/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
08/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
08/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
08/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
08/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
08/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
08/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
08/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
08/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
08/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
08/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
08/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
08/12/2017	R023 On 01-February-18			Bond Future	8.69	99.7270	8.6858	99.7270	60,553.00
08/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	377	0	377	0	0.00
08/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	388	0	388	0	0.00
08/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	366	0	366	0	0.00
08/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1858	2	1858	2	0.00
08/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1829	2	1829	2	0.00
08/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1800	2	1800	2	0.00
08/12/2017	R023 On 03-May-18			Bond Future	8.75	97.6579	8.7543	97.6579	0.00
08/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	801	1	801	1	0.00
08/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2558	3	2558	3	0.00
08/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	827	1	827	1	0.00
08/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	814	1	814	1	0.00
08/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2597	3	2597	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
08/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	933	1	933	1	2,500.00
08/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2622	3	2622	3	0.00
08/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2648	3	2648	3	0.00
08/12/2017	R035 On 01-February-18			Bond Future	10.06	94.3250	10.0578	94.3250	55,143.00
08/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2428	2	2428	2	0.00
08/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2506	3	2506	3	0.00
08/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2350	2	2350	2	0.00
08/12/2017	R035 On 03-May-18			Bond Future	10.13	91.5846	10.1314	91.5846	0.00
08/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1810	2	1810	2	0.00
08/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1734	2	1734	2	0.00
08/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1658	2	1658	2	0.00
08/12/2017	R186 On 01-February-18			Bond Future	9.30	108.6277	9.2954	108.6277	90,939.00
08/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	184	0	184	0	1,460.00
08/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	6	0	6	0	1,460.00
08/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	763	1	763	1	0.00
08/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	844	1	844	1	0.00
08/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1482	2	1482	2	0.00
08/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	803	1	803	1	0.00
08/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	424	0	424	0	0.00
08/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	2964	3	2964	3	0.00
08/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	783	1	783	1	0.00
08/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2882	3	2882	3	0.00
08/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2707	3	2707	3	6,200.00
08/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3898	4	3898	4	775.00
08/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1766	2	1766	2	775.00
08/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	782	1	782	1	1,950.00
08/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2794	3	2794	3	0.00
08/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2837	3	2837	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
08/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5300	5	5300	5	0.00
08/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10247	10	10247	10	0.00
08/12/2017	R186 On 03-May-18			Bond Future	9.37	110.6546	9.3721	110.6546	0.00
08/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2589	3	2589	3	1,120.00
08/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5711	6	5711	6	0.00
08/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1617	2	1617	2	0.00
08/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1595	2	1595	2	0.00
08/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4128	4	4128	4	0.00
08/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1573	2	1573	2	0.00
08/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4391	4	4391	4	0.00
08/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1863	2	1863	2	3,200.00
08/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4431	4	4431	4	0.00
08/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1176	1	1176	1	1,120.00
08/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4350	4	4350	4	0.00
08/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	3029	3	3029	3	0.00
08/12/2017	R197 On 01-February-18			Bond Future	294.54	294.5305	294.5379	294.5305	2,350.00
08/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	7122	7	7122	7	0.00
08/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	7132	7	7132	7	0.00
08/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	7142	7	7142	7	0.00
08/12/2017	R197 On 03-May-18			Bond Future	300.06	300.0469	300.0552	300.0469	0.00
08/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	4395	4	4395	4	0.00
08/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	4405	4	4405	4	0.00
08/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	4385	4	4385	4	0.00
08/12/2017	R202 On 01-February-18			Bond Future	232.69	232.6815	232.6887	232.6815	21,522.00
08/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16382	16	16382	16	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
08/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16372	16	16372	16	0.00
08/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16392	16	16392	16	0.00
08/12/2017	R202 On 03-May-18			Bond Future	237.05	237.0395	237.0471	237.0395	0.00
08/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	285	0	285	0	0.00
08/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	284	0	284	0	0.00
08/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	283	0	283	0	0.00
08/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10726	11	10726	11	0.00
08/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10707	11	10707	11	0.00
08/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10717	11	10717	11	0.00
08/12/2017	R204 On 01-February-18			Bond Future	7.63	101.3424	7.6265	101.3424	38,225.00
08/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	42	0	42	0	0.00
08/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	46	0	46	0	0.00
08/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	44	0	44	0	0.00
08/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	349	0	349	0	0.00
08/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	343	0	343	0	0.00
08/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	356	0	356	0	0.00
08/12/2017	R204 On 03-May-18			Bond Future	7.66	103.2333	7.6646	103.2333	0.00
08/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	67	0	67	0	0.00
08/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	69	0	69	0	0.00
08/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	65	0	65	0	0.00
08/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	416	0	416	0	0.00
08/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	412	0	412	0	0.00
08/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	407	0	407	0	0.00
08/12/2017	R207 On 01-February-18			Bond Future	8.15	98.8715	8.1522	98.8715	45,479.00
08/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	53	0	53	0	0.00
08/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	58	0	58	0	0.00
08/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	55	0	55	0	0.00
08/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	1022	1	1022	1	0.00
08/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	991	1	991	1	0.00
08/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	1006	1	1006	1	0.00
08/12/2017	R207 On 03-May-18			Bond Future	8.26	100.7163	8.2570	100.7163	0.00
08/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	167	0	167	0	0.00
08/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	163	0	163	0	0.00
08/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	160	0	160	0	0.00

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08/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1223	1	1223	1	0.00
08/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1235	1	1235	1	0.00
08/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1211	1	1211	1	0.00
08/12/2017	R208 On 01-February-18			Bond Future	8.40	97.9412	8.3988	97.9412	34,879.00
08/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	105	0	105	0	0.00
08/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	109	0	109	0	0.00
08/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	101	0	101	0	0.00
08/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1617	2	1617	2	0.00
08/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1595	2	1595	2	0.00
08/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1572	2	1572	2	0.00
08/12/2017	R208 On 03-May-18			Bond Future	8.48	96.3674	8.4802	96.3674	0.00
08/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	287	0	287	0	0.00
08/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	299	0	299	0	0.00
08/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	293	0	293	0	0.00
08/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	2011	2	2011	2	0.00
08/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	2030	2	2030	2	0.00
08/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	2049	2	2049	2	0.00
08/12/2017	R209 On 01-February-18			Bond Future	9.99	71.1993	9.9858	71.1993	153,502.00
08/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	764	1	764	1	0.00
08/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	1014	1	1014	1	0.00
08/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1447	1	1447	1	0.00
08/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	1037	1	1037	1	0.00
08/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	1060	1	1060	1	0.00
08/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2149	2	2149	2	0.00
08/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1364	1	1364	1	0.00
08/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	376	0	376	0	220.00
08/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1107	1	1107	1	5,000.00
08/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1810	2	1810	2	0.00
08/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	365	0	365	0	157.00
08/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1419	1	1419	1	0.00
08/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	640	1	640	1	739.00
08/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1476	2	1476	2	0.00
08/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2594	3	2594	3	0.00
08/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2618	3	2618	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
08/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2743	3	2743	3	0.00
08/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1435	1	1435	1	3,000.00
08/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2228	2	2228	2	7,500.00
08/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4703	5	4703	5	0.00
08/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	2084	2	2084	2	157.00
08/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4761	5	4761	5	0.00
08/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	2155	2	2155	2	739.00
08/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3673	4	3673	4	0.00
08/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1721	2	1721	2	7,488.00
08/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1142	1	1142	1	739.00
08/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2786	3	2786	3	0.00
08/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	2119	2	2119	2	220.00
08/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3329	3	3329	3	377.00
08/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2701	3	2701	3	0.00
08/12/2017	R209 On 03-May-18			Bond Future	10.05	69.3784	10.0522	69.3784	0.00
08/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2490	3	2490	3	0.00
08/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3647	4	3647	4	0.00
08/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5554	6	5554	6	0.00
08/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2219	2	2219	2	435.00
08/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2930	3	2930	3	0.00
08/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2463	2	2463	2	0.00
08/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2519	3	2519	3	0.00
08/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3257	3	3257	3	5,000.00
08/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3804	4	3804	4	0.00
08/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3732	4	3732	4	0.00
08/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3768	4	3768	4	0.00
08/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2613	3	2613	3	435.00
08/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1519	2	1519	2	435.00
08/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	4141	4	4141	4	0.00
08/12/2017	R209 On 02-August-18			Bond Future	10.12	70.6930	10.1167	70.6930	0.00
08/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6392	6	6392	6	0.00
08/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4149	4	4149	4	0.00
08/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2549	3	2549	3	435.00
08/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4720	5	4720	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
08/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4789	5	4789	5	0.00
08/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4754	5	4754	5	0.00
08/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5452	5	5452	5	0.00
08/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	3125	3	3125	3	0.00
08/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	3075	3	3075	3	0.00
08/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	3100	3	3100	3	0.00
08/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3577	4	3577	4	435.00
08/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2143	2	2143	2	435.00
08/12/2017	R209 On 01-November-18			Bond Future	10.18	68.9096	10.1800	68.9096	0.00
08/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67991	68	67991	68	0.00
08/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67991	68	67991	68	0.00
08/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5789	6	5789	6	0.00
08/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3779	4	3779	4	0.00
08/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67991	68	67991	68	0.00
08/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2263	2	2263	2	435.00
08/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5265	5	5265	5	435.00
08/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3472	3	3472	3	435.00
08/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7683	8	7683	8	0.00
08/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 01-February-18			Bond Future	184.60	184.1843	184.6007	184.1843	2,159.00
08/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	7779	8	7779	8	0.00
08/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	7769	8	7769	8	0.00
08/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7759	8	7759	8	0.00
08/12/2017	R210 On 03-May-18			Bond Future	185.63	185.2089	185.6336	185.2089	0.00
08/12/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	5816	6	5816	6	0.00
08/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	5806	6	5806	6	0.00

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08/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	5826	6	5826	6	0.00
08/12/2017	R212 On 01-February-18			Bond Future	149.60	149.5932	149.5968	149.5932	4,967.00
08/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5093	5	5093	5	0.00
08/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5103	5	5103	5	0.00
08/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5113	5	5113	5	0.00
08/12/2017	R212 On 03-May-18			Bond Future	152.40	152.3950	152.3991	152.3950	0.00
08/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
08/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1891	2	1891	2	0.00
08/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1901	2	1901	2	0.00
08/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1881	2	1881	2	0.00
08/12/2017	R213 On 01-February-18			Bond Future	9.82	82.6435	9.8209	82.6435	58,787.00
08/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	740	1	740	1	0.00
08/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	722	1	722	1	0.00
08/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	704	1	704	1	0.00
08/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3265	3	3265	3	0.00
08/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3311	3	3311	3	0.00
08/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3218	3	3218	3	0.00
08/12/2017	R213 On 03-May-18			Bond Future	9.89	80.6360	9.8916	80.6360	0.00
08/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	2058	2	2058	2	0.00
08/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2083	2	2083	2	0.00
08/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2109	2	2109	2	0.00
08/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	4046	4	4046	4	0.00
08/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	4122	4	4122	4	0.00
08/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	4084	4	4084	4	0.00
08/12/2017	R214 On 01-February-18			Bond Future	10.17	70.4298	10.1682	70.4298	50,212.00
08/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	925	1	925	1	0.00
08/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	969	1	969	1	0.00
08/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	947	1	947	1	0.00
08/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	3188	3	3188	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
08/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	3142	3	3142	3	0.00
08/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	3235	3	3235	3	0.00
08/12/2017	R214 On 03-May-18			Bond Future	10.23	68.4479	10.2347	68.4479	0.00
08/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2498	3	2498	3	0.00
08/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2526	3	2526	3	0.00
08/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2470	2	2470	2	0.00
08/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	4194	4	4194	4	0.00
08/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	4156	4	4156	4	0.00
08/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	4118	4	4118	4	0.00
08/12/2017	R248 On 01-February-18			Bond Future	10.23	90.1231	10.2297	90.1231	102,706.00
08/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1205	1	1205	1	0.00
08/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1261	1	1261	1	0.00
08/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1233	1	1233	1	0.00
08/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	4055	4	4055	4	0.00
08/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3939	4	3939	4	0.00
08/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3997	4	3997	4	0.00
08/12/2017	R248 On 03-May-18			Bond Future	10.30	87.3677	10.2985	87.3677	0.00
08/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3267	3	3267	3	0.00
08/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3231	3	3231	3	0.00
08/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3195	3	3195	3	0.00
08/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	5190	5	5190	5	0.00
08/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	5239	5	5239	5	0.00
08/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	5142	5	5142	5	0.00