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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/07/2017 TO: 10/07/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	2025 On 03-August-17			Bond Future	126.99	127.0076	126.9937	127.0076	2,414.00
10/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6966	7	7	7	0.00
10/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6986	7	7	7	0.00
10/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6976	7	7	7	0.00
10/07/2017	2025 On 02-November-17			Bond Future	129.44	129.4583	129.4437	129.4583	0.00
10/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3526	4	4	4	0.00
10/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3536	4	4	4	0.00
10/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3516	4	4	4	0.00
10/07/2017	2025 On 01-February-18			Bond Future	130.65	130.6641	130.6465	130.6641	0.00
10/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3243	3	3	3	0.00
10/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3233	3	3	3	0.00
10/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3253	3	3	3	0.00
10/07/2017	2029 On 03-August-17			Bond Future	99.15	99.1638	99.1528	99.1638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	2029 On 01-February-18			Bond Future	102.03	102.0469	102.0332	102.0469	0.00
10/07/2017	2030 On 03-August-17			Bond Future	9.41	89.4492	89.9276	89.4492	43,303.00
10/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	488	1	0	1	0.00
10/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	421	1	0	1	0.00
10/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	556	1	1	1	0.00
10/07/2017	2030 On 02-November-17			Bond Future	9.47	91.1560	91.6434	91.1560	1.00
10/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	770	1	1	1	0.00
10/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	702	1	1	1	0.00
10/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	837	1	1	1	0.00
10/07/2017	2030 On 01-February-18			Bond Future	9.52	88.9193	89.4149	88.9193	0.00
10/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	841	1	1	1	0.00
10/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	907	1	1	1	0.00
10/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	974	1	1	1	0.00
10/07/2017	2032 On 03-August-17			Bond Future	9.60	91.8839	92.3935	91.8839	27,082.00
10/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	556	0	1	0	0.00
10/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	509	0	1	0	0.00
10/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	532	0	1	0	0.00
10/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1660	2	2	2	0.00
10/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1759	2	2	2	0.00
10/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1709	2	2	2	0.00
10/07/2017	2032 On 02-November-17			Bond Future	9.66	89.4792	89.9985	89.4792	0.00
10/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1683	2	2	2	0.00
10/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1713	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	1743	2	2	2	0.00
10/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	2933	3	3	3	0.00
10/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	2975	3	3	3	0.00
10/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	2891	3	3	3	0.00
10/07/2017	2032 On 01-February-18			Bond Future	9.72	91.2150	91.7431	91.2150	0.00
10/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2441	2	2	2	0.00
10/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2473	2	2	2	0.00
10/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2505	2	3	2	0.00
10/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3588	4	4	4	0.00
10/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3549	4	4	4	0.00
10/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3626	4	4	4	0.00
10/07/2017	2033 On 03-August-17			Bond Future	103.71	103.7209	103.7094	103.7209	6,534.00
10/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9411	9	9	9	0.00
10/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9421	9	9	9	0.00
10/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9431	9	9	9	0.00
10/07/2017	2033 On 02-November-17			Bond Future	104.64	104.6498	104.6378	104.6498	0.00
10/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5442	5	5	5	0.00
10/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5452	5	5	5	0.00
10/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5432	5	5	5	0.00
10/07/2017	2033 On 01-February-18			Bond Future	106.70	106.7175	106.7031	106.7175	0.00
10/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2937	3	3	3	0.00
10/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2957	3	3	3	0.00
10/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2947	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	2037 On 03-August-17			Bond Future	9.88	87.9637	88.3597	87.9637	66,825.00
10/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	333	0	0	0	0.00
10/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	316	0	0	0	0.00
10/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	301	0	0	0	0.00
10/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	2767	3	3	3	0.00
10/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2702	3	3	3	0.00
10/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	2832	3	3	3	0.00
10/07/2017	2037 On 02-November-17			Bond Future	9.94	89.6421	90.0456	89.6421	233.00
10/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1619	2	2	2	0.00
10/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1648	2	2	2	0.00
10/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1590	1	2	1	0.00
10/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3733	4	4	4	0.00
10/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3784	4	4	4	0.00
10/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	3835	4	4	4	0.00
10/07/2017	2037 On 01-February-18			Bond Future	9.99	87.1257	87.5358	87.1257	0.00
10/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	2785	3	3	3	0.00
10/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	2820	3	3	3	0.00
10/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	2750	3	3	3	0.00
10/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	4123	4	4	4	0.00
10/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	4080	4	4	4	0.00
10/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	4166	4	4	4	0.00
10/07/2017	2038 On 03-August-17			Bond Future	126.27	126.2874	126.2732	126.2874	22,629.00
10/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14897	15	15	15	0.00
10/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14887	15	15	15	0.00
10/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14907	15	15	15	0.00
10/07/2017	2038 On 02-November-17			Bond Future	128.71	128.7239	128.7092	128.7239	0.00
10/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8111	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8091	8	8	8	0.00
10/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8101	8	8	8	0.00
10/07/2017	2038 On 01-February-18			Bond Future	129.73	129.7462	129.7285	129.7462	0.00
10/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7202	7	7	7	0.00
10/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7212	7	7	7	0.00
10/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7222	7	7	7	0.00
10/07/2017	2040 On 03-August-17			Bond Future	9.97	91.1851	91.5233	91.1851	14,089.00
10/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	299	0	0	0	0.00
10/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	284	0	0	0	0.00
10/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	270	0	0	0	0.00
10/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	3287	4	3	4	0.00
10/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	3360	4	3	4	0.00
10/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	3215	4	3	4	0.00
10/07/2017	2040 On 02-November-17			Bond Future	10.03	92.9249	93.2696	92.9249	0.00
10/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1505	1	2	1	0.00
10/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1533	1	2	1	0.00
10/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1477	1	1	1	0.00
10/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4578	5	5	5	0.00
10/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4637	5	5	5	0.00
10/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4695	5	5	5	0.00
10/07/2017	2040 On 01-February-18			Bond Future	10.09	90.2219	90.5719	90.2219	0.00
10/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	2839	3	3	3	0.00
10/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	2909	3	3	3	0.00
10/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	2874	3	3	3	0.00
10/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4658	5	5	5	0.00
10/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4610	5	5	5	0.00
10/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4562	5	5	5	0.00
10/07/2017	2044 On 03-August-17			Bond Future	10.00	88.2623	88.6025	88.2623	24,446.00
10/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	263	0	0	0	0.00

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10/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	250	0	0	0	0.00
10/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	277	0	0	0	0.00
10/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	3541	4	4	4	0.00
10/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	3466	4	3	4	0.00
10/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	3392	4	3	4	0.00
10/07/2017	2044 On 02-November-17			Bond Future	10.06	89.9465	90.2931	89.9465	200.00
10/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1459	1	1	1	0.00
10/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1515	1	2	1	0.00
10/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1487	1	1	1	0.00
10/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	4867	5	5	5	0.00
10/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4807	5	5	5	0.00
10/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4747	5	5	5	0.00
10/07/2017	2044 On 01-February-18			Bond Future	10.12	87.3108	87.6629	87.3108	0.00
10/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	2902	3	3	3	0.00
10/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	2937	3	3	3	0.00
10/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	2866	3	3	3	0.00
10/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4708	5	5	5	0.00
10/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4659	5	5	5	0.00
10/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4757	5	5	5	0.00
10/07/2017	2046 On 03-August-17			Bond Future	124.04	124.0528	124.0390	124.0528	23,901.00
10/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17151	17	17	17	0.00
10/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17131	17	17	17	0.00
10/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17141	17	17	17	0.00
10/07/2017	2046 On 02-November-17			Bond Future	124.85	124.8633	124.8490	124.8633	0.00
10/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11461	11	11	11	0.00
10/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11471	11	11	11	0.00
10/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11451	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	2046 On 01-February-18			Bond Future	127.31	127.3304	127.3134	127.3304	0.00
10/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5587	6	6	6	0.00
10/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5597	6	6	6	0.00
10/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5607	6	6	6	0.00
10/07/2017	2050 On 03-August-17			Bond Future	129.59	129.6027	129.5885	129.6027	26,041.00
10/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19642	20	20	20	0.00
10/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19652	20	20	20	0.00
10/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19632	20	20	20	0.00
10/07/2017	2050 On 02-November-17			Bond Future	132.09	132.1035	132.0886	132.1035	0.00
10/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12561	13	13	13	0.00
10/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12571	13	13	13	0.00
10/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12581	13	13	13	0.00
10/07/2017	2050 On 01-February-18			Bond Future	133.00	133.0217	133.0040	133.0217	0.00
10/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
10/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	7236	7	7	7	0.00
10/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	7246	7	7	7	0.00
10/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	7226	7	7	7	0.00
10/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	AL37 On 03-August-17			Index Future	540.40	539.1300	540.4010	539.1300	0.00
10/07/2017	AL37 On 02-November-17			Index Future	550.71	549.4160	550.7100	549.4160	0.00
10/07/2017	AL37 On 01-February-18			Index Future	561.39	560.0750	561.3870	560.0750	0.00
10/07/2017	AL7T On 03-August-17			Index Future	618.97	616.2820	618.9660	616.2820	0.00
10/07/2017	AL7T On 02-November-17			Index Future	630.77	628.0410	630.7740	628.0410	0.00
10/07/2017	AL7T On 01-February-18			Index Future	643.00	640.2250	643.0030	640.2250	0.00
10/07/2017	ALBI On 03-August-17			Index Future	556.08	553.8720	556.0750	553.8720	596.00
10/07/2017	ALBI On 02-November-17			Index Future	566.68	564.4390	566.6830	564.4390	0.00
10/07/2017	ALBI On 01-February-18			Index Future	577.67	575.3900	577.6690	575.3900	0.00
10/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2017	EL28 On 03-August-17			Bond Future	127.37	127.3820	127.3702	127.3820	0.00
10/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7800	8	8	8	0.00
10/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7790	8	8	8	0.00
10/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7810	8	8	8	0.00
10/07/2017	EL28 On 02-November-17			Bond Future	128.08	128.0961	128.0836	128.0961	0.00
10/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5786	6	6	6	0.00
10/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5796	6	6	6	0.00
10/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5806	6	6	6	0.00
10/07/2017	EL28 On 01-February-18			Bond Future	130.61	130.6270	130.6117	130.6270	0.00
10/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1678	2	2	2	0.00
10/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1698	2	2	2	0.00
10/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1688	2	2	2	0.00
10/07/2017	ES33 On 03-August-17			Bond Future	10.99	76.5743	76.8809	76.5743	9,466.00
10/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2816	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2753	3	3	3	0.00
10/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2690	3	3	3	0.00
10/07/2017	ES33 On 02-November-17			Bond Future	11.09	74.2437	74.5561	74.2437	0.00
10/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2530	3	3	3	0.00
10/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2468	3	2	3	0.00
10/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2591	3	3	3	0.00
10/07/2017	ES33 On 01-February-18			Bond Future	11.19	75.6840	76.0014	75.6840	0.00
10/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
10/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1133	1	1	1	0.00
10/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1074	1	1	1	0.00
10/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1192	2	1	2	0.00
10/07/2017	ES42 On 03-August-17			Bond Future	11.17	79.8682	80.1463	79.8682	7,957.00
10/07/2017	ES42 On 02-November-17			Bond Future	11.27	77.1304	77.4138	77.1304	0.00
10/07/2017	ES42 On 01-February-18			Bond Future	11.37	78.6267	78.9144	78.6267	0.00
10/07/2017	GOVI On 03-August-17			GOVI	554.69	552.4420	554.6910	552.4420	412.00
10/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	64090	9	6	9	0.00
10/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	64190	9	6	9	0.00
10/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	63990	9	6	9	0.00
10/07/2017	GOVI On 02-November-17			GOVI	565.27	562.9820	565.2730	562.9820	0.00
10/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	71770	9	7	9	0.00
10/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	71870	9	7	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	71670	9	7	9	0.00
10/07/2017	GOVI On 01-February-18			GOVI	576.23	573.9040	576.2310	573.9040	0.00
10/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
10/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	47990	7	5	7	0.00
10/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	48090	7	5	7	0.00
10/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	47890	7	5	7	0.00
10/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2017	IGOV On 03-August-17			Index Future	245.91	245.8390	245.9130	245.8390	1,319.00
10/07/2017	IGOV On 02-November-17			Index Future	250.66	250.5830	250.6570	250.5830	0.00
10/07/2017	IGOV On 01-February-18			Index Future	255.60	255.5340	255.6040	255.5340	0.00
10/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
10/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
10/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
10/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8219	99.8247	99.8219	0.00
10/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.78	99.7735	99.7764	99.7735	0.00
10/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9323	99.9354	99.9323	0.00
10/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.09	100.0898	100.0893	100.0898	0.00
10/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8490	99.8522	99.8490	0.00
10/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0550	99.0573	99.0550	0.00
10/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6197	98.6235	98.6197	0.00
10/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5594	98.5587	98.5594	0.00
10/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.94	98.9500	98.9400	98.9500	0.00
10/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3523	99.3465	99.3523	0.00
10/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7584	99.7502	99.7584	0.00
10/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.18	100.1961	100.1822	100.1961	0.00
10/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.57	96.6581	96.5711	96.6581	0.00
10/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.84	95.9443	95.8381	95.9443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.08	95.1980	95.0765	95.1980	0.00
10/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.29	95.4201	95.2886	95.4201	0.00
10/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.51	97.6404	97.5055	97.6404	51.00
10/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.67	97.8083	97.6714	97.8083	0.00
10/07/2017	IS05 On 21-June-22			Interest Rate Swap	98.89	99.0350	98.8944	99.0350	0.00
10/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.12	101.2623	101.1177	101.2623	0.00
10/07/2017	IS10 On 17-December-25			Interest Rate Swap	96.14	96.3931	96.1351	96.3931	0.00
10/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.21	93.4771	93.2056	93.4771	0.00
10/07/2017	IS10 On 15-June-26			Interest Rate Swap	92.00	92.2841	92.0026	92.2841	0.00
10/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.18	94.4643	94.1774	94.4643	0.00
10/07/2017	IS10 On 21-December-26			Interest Rate Swap	97.95	98.2406	97.9533	98.2406	0.00
10/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.57	96.8613	96.5672	96.8613	0.00
10/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.64	98.9414	98.6440	98.9414	0.00
10/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.35	102.6468	102.3493	102.6468	0.00
10/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
10/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
10/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
10/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
10/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
10/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
10/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	2,500.00
10/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
10/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
10/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
10/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
10/07/2017	R023 On 03-August-17			Bond Future	8.27	100.8379	101.1022	100.8379	38,422.00
10/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1447	1	1	1	0.00
10/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1519	1	2	1	0.00
10/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1483	1	1	1	0.00
10/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	115	0	0	0	0.00
10/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	109	0	0	0	0.00
10/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	102	0	0	0	0.00
10/07/2017	R023 On 02-November-17			Bond Future	8.30	98.8317	99.1009	98.8317	0.00
10/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1643	1	2	1	0.00
10/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1670	2	2	2	0.00
10/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1698	2	2	2	0.00
10/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	565	1	1	1	0.00
10/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	551	1	1	1	0.00
10/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	578	1	1	1	0.00
10/07/2017	R023 On 01-February-18			Bond Future	8.33	100.7490	101.0221	100.7490	0.00
10/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1356	1	1	1	0.00
10/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1377	1	1	1	0.00
10/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1336	1	1	1	0.00
10/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1414	2	1	2	0.00
10/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1394	2	1	2	0.00
10/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1433	2	1	2	0.00
10/07/2017	R035 On 03-August-17			Bond Future	9.80	95.8111	96.2091	95.8111	11,069.00
10/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	2291	3	2	3	0.00
10/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	2210	3	2	3	0.00
10/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	2372	3	2	3	0.00
10/07/2017	R035 On 02-November-17			Bond Future	9.86	93.1385	93.5439	93.1385	0.00
10/07/2017	R035 On 02-November-17	9.60	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
10/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	1957	2	2	2	0.00
10/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	2036	2	2	2	0.00
10/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	2116	3	2	3	0.00
10/07/2017	R035 On 01-February-18			Bond Future	9.92	94.9453	95.3573	94.9453	0.00
10/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	1324	2	1	2	0.00
10/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	1480	2	1	2	0.00
10/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	1402	2	1	2	0.00
10/07/2017	R186 On 03-August-17			Bond Future	8.87	111.0784	111.5542	111.0784	130,863.00
10/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	960	1	1	1	0.00
10/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	4117	4	4	4	0.00
10/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3207	3	3	3	0.00
10/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	1072	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	997	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	510	0	1	0	0.00
10/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	309	0	0	0	0.00
10/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	641	1	1	1	0.00
10/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1358	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	790	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	1034	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	788	1	1	1	0.00
10/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	31	0	0	0	6,500.00
10/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	82	0	0	0	750.00
10/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	757	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1346	2	1	2	3,654.00
10/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1824	2	2	2	2,500.00
10/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	519	1	1	1	0.00
10/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	1139	1	1	1	7,100.00
10/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	699	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	952	1	1	1	750.00
10/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	727	1	1	1	0.00
10/07/2017	R186 On 02-November-17			Bond Future	8.92	113.1977	113.6826	113.1977	4.00
10/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	1776	2	2	2	0.00
10/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	1808	2	2	2	0.00
10/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	1841	2	2	2	0.00
10/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2187	2	2	2	0.00
10/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	1978	2	2	2	0.00
10/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	2044	2	2	2	0.00
10/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1670	2	2	2	5,000.00
10/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	2011	2	2	2	0.00
10/07/2017	R186 On 01-February-18			Bond Future	8.97	110.0911	110.5838	110.0911	0.00
10/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2521	2	3	2	0.00
10/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2588	2	3	2	0.00
10/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2554	2	3	2	0.00
10/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2561	3	3	3	0.00
10/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2530	3	3	3	0.00
10/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2499	3	2	3	0.00
10/07/2017	R197 On 03-August-17			Bond Future	294.05	294.5654	294.0499	294.5654	2,350.00
10/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14010	13	14	13	0.00
10/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14020	14	14	14	0.00
10/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14000	13	14	13	0.00
10/07/2017	R197 On 02-November-17			Bond Future	299.72	300.2491	299.7226	300.2491	0.00
10/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5437	5	5	5	0.00
10/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5447	5	5	5	0.00
10/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5427	5	5	5	0.00
10/07/2017	R197 On 01-February-18			Bond Future	298.59	299.1283	298.5855	299.1283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3095	3	3	3	0.00
10/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3085	3	3	3	0.00
10/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3075	3	3	3	0.00
10/07/2017	R202 On 03-August-17			Bond Future	238.62	237.1390	238.6239	237.1390	30,561.00
10/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	19736	21	20	21	0.00
10/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	19746	21	20	21	0.00
10/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	19726	21	20	21	0.00
10/07/2017	R202 On 02-November-17			Bond Future	243.23	241.7145	243.2274	241.7145	0.00
10/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	10663	12	11	12	0.00
10/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	10673	12	11	12	0.00
10/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	10683	12	11	12	0.00
10/07/2017	R202 On 01-February-18			Bond Future	244.28	242.7440	244.2820	242.7440	0.00
10/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	4788	6	5	6	0.00
10/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	4798	6	5	6	0.00
10/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	4778	6	5	6	0.00
10/07/2017	R203 On 03-August-17			Bond Future	7.38	103.3268	103.3312	103.3268	0.00
10/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	269	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
10/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	267	0	0	0	0.00
10/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	266	0	0	0	0.00
10/07/2017	R204 On 03-August-17			Bond Future	7.53	101.5813	101.6414	101.5813	42,011.00
10/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	309	0	0	0	0.00
10/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	331	0	0	0	0.00
10/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	320	0	0	0	0.00
10/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	21	0	0	0	0.00
10/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	19	0	0	0	0.00
10/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	18	0	0	0	0.00
10/07/2017	R204 On 02-November-17			Bond Future	7.47	103.5194	103.5806	103.5194	0.00
10/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	334	0	0	0	0.00
10/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	317	0	0	0	0.00
10/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	325	0	0	0	0.00
10/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	35	0	0	0	0.00
10/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	33	0	0	0	0.00
10/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	31	0	0	0	0.00
10/07/2017	R204 On 01-February-18			Bond Future	7.36	101.4876	101.5485	101.4876	0.00
10/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	167	0	0	0	0.00
10/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	175	0	0	0	0.00
10/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	171	0	0	0	0.00
10/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	255	0	0	0	0.00
10/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	251	0	0	0	0.00
10/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	260	0	0	0	0.00
10/07/2017	R207 On 03-August-17			Bond Future	7.71	99.3231	99.4570	99.3231	47,287.00
10/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1034	1	1	1	51.00
10/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1457	1	1	1	0.00
10/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1500	1	1	1	0.00
10/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1478	1	1	1	0.00
10/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
10/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
10/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
10/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	4	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
10/07/2017	R207 On 02-November-17			Bond Future	7.70	101.2181	101.3546	101.2181	0.00
10/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	790	1	1	1	0.00
10/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	774	1	1	1	0.00
10/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	759	1	1	1	0.00
10/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	112	0	0	0	0.00
10/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	117	0	0	0	0.00
10/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	108	0	0	0	0.00
10/07/2017	R207 On 01-February-18			Bond Future	7.68	99.5398	99.6775	99.5398	0.00
10/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	411	0	0	0	0.00
10/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	419	0	0	0	0.00
10/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	428	0	0	0	0.00
10/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	537	1	1	1	0.00
10/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	528	1	1	1	0.00
10/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	546	1	1	1	0.00
10/07/2017	R208 On 03-August-17			Bond Future	7.84	98.7833	98.9860	98.7833	37,007.00
10/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1407	1	1	1	0.00
10/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1465	1	1	1	0.00
10/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1436	1	1	1	0.00
10/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	14	0	0	0	0.00
10/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	13	0	0	0	0.00
10/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	12	0	0	0	0.00
10/07/2017	R208 On 02-November-17			Bond Future	7.85	97.2662	97.4727	97.2662	0.00
10/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1165	1	1	1	0.00
10/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1208	1	1	1	0.00
10/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1187	1	1	1	0.00
10/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	213	0	0	0	0.00
10/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	206	0	0	0	0.00
10/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	220	0	0	0	0.00
10/07/2017	R208 On 01-February-18			Bond Future	7.85	99.1531	99.3622	99.1531	0.00
10/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	783	1	1	1	0.00
10/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	755	1	1	1	0.00
10/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	769	1	1	1	0.00
10/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	811	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	799	1	1	1	0.00
10/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	786	1	1	1	0.00
10/07/2017	R209 On 03-August-17			Bond Future	9.77	71.9547	72.2863	71.9547	74,527.00
10/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	220	0	0	0	0.00
10/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	208	0	0	0	0.00
10/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	232	0	0	0	0.00
10/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	2399	3	2	3	0.00
10/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	2343	3	2	3	0.00
10/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2455	3	2	3	0.00
10/07/2017	R209 On 02-November-17			Bond Future	9.82	70.1777	70.5155	70.1777	800.00
10/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	2755	3	3	3	0.00
10/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	1900	2	2	2	0.00
10/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1324	1	1	1	0.00
10/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1276	1	1	1	0.00
10/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	398	0	0	0	4,100.00
10/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5337	5	5	5	0.00
10/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	45	0	0	0	2,800.00
10/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1300	1	1	1	0.00
10/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1608	2	2	2	3,360.00
10/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	6018	6	6	6	0.00
10/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	561	1	1	1	1,300.00
10/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	11006	11	11	11	0.00
10/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	3259	4	3	4	0.00
10/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	3173	3	3	3	0.00
10/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	3216	3	3	3	0.00
10/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2357	3	2	3	6,500.00
10/07/2017	R209 On 01-February-18			Bond Future	9.87	71.5391	71.8825	71.5391	0.00
10/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2290	2	2	2	0.00
10/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2348	2	2	2	0.00
10/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2319	2	2	2	0.00
10/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3352	4	3	4	0.00
10/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3279	3	3	3	0.00
10/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3315	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	R210 On 03-August-17			Bond Future	185.30	185.3255	185.3048	185.3255	1,675.00
10/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	10985	11	11	11	0.00
10/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	10975	11	11	11	0.00
10/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	10995	11	11	11	0.00
10/07/2017	R210 On 02-November-17			Bond Future	186.48	186.5018	186.4799	186.5018	0.00
10/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5600	6	6	6	0.00
10/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5610	6	6	6	0.00
10/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5590	6	6	6	0.00
10/07/2017	R210 On 01-February-18			Bond Future	190.16	190.1867	190.1607	190.1867	0.00
10/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2199	2	2	2	0.00
10/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2219	2	2	2	0.00
10/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2209	2	2	2	0.00
10/07/2017	R212 On 03-August-17			Bond Future	147.56	147.9178	147.5552	147.9178	4,858.00
10/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5785	5	6	5	0.00
10/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5795	5	6	5	0.00
10/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5805	5	6	5	0.00
10/07/2017	R212 On 02-November-17			Bond Future	150.40	150.7719	150.4018	150.7719	0.00
10/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 02-November-17	152.40	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
10/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1998	2	2	2	0.00
10/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2018	2	2	2	0.00
10/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2008	2	2	2	0.00
10/07/2017	R212 On 01-February-18			Bond Future	151.31	151.6907	151.3103	151.6907	0.00
10/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
10/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3380	3	3	3	0.00
10/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3390	3	3	3	0.00
10/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3400	3	3	3	0.00
10/07/2017	R213 On 03-August-17			Bond Future	9.49	83.8080	84.3038	83.8080	62,323.00
10/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	490	0	0	0	0.00
10/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	535	0	1	0	0.00
10/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	512	0	1	0	0.00
10/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1473	2	1	2	0.00
10/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1429	2	1	2	0.00
10/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1517	2	2	2	0.00
10/07/2017	R213 On 02-November-17			Bond Future	9.54	81.8571	82.3625	81.8571	0.00
10/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1492	1	1	1	0.00
10/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1438	1	1	1	0.00
10/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1465	1	1	1	0.00
10/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2751	3	3	3	0.00
10/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2711	3	3	3	0.00
10/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2672	3	3	3	0.00
10/07/2017	R213 On 01-February-18			Bond Future	9.60	83.4451	83.9591	83.4451	0.00
10/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2175	2	2	2	0.00
10/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2147	2	2	2	0.00
10/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2119	2	2	2	0.00
10/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3285	4	3	4	0.00
10/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3248	4	3	4	0.00
10/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3321	4	3	4	0.00
10/07/2017	R214 On 03-August-17			Bond Future	9.90	71.7673	72.0423	71.7673	37,026.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	172	0	0	0	0.00
10/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	192	0	0	0	0.00
10/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	182	0	0	0	0.00
10/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	2859	3	3	3	0.00
10/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2737	3	3	3	0.00
10/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	2798	3	3	3	0.00
10/07/2017	R214 On 02-November-17			Bond Future	9.95	69.8403	70.1205	69.8403	0.00
10/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1175	1	1	1	0.00
10/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1221	1	1	1	0.00
10/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1197	1	1	1	0.00
10/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3688	4	4	4	0.00
10/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3640	4	4	4	0.00
10/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3736	4	4	4	0.00
10/07/2017	R214 On 01-February-18			Bond Future	10.01	71.1952	71.4798	71.1952	0.00
10/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2361	2	2	2	0.00
10/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2421	2	2	2	0.00
10/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2391	2	2	2	0.00
10/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3625	4	4	4	0.00
10/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3587	4	4	4	0.00
10/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3549	4	4	4	0.00
10/07/2017	R248 On 03-August-17			Bond Future	9.97	91.8847	92.2330	91.8847	77,386.00
10/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	238	0	0	0	0.00
10/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	226	0	0	0	0.00
10/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	252	0	0	0	0.00
10/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	3668	4	4	4	0.00
10/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	3746	4	4	4	0.00
10/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	3825	4	4	4	0.00
10/07/2017	R248 On 02-November-17			Bond Future	10.03	89.2005	89.5553	89.2005	226.00
10/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1544	1	2	1	0.00
10/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1603	2	2	2	0.00
10/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1573	1	2	1	0.00
10/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	4908	5	5	5	0.00
10/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	4847	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	4786	5	5	5	0.00
10/07/2017	R248 On 01-February-18			Bond Future	10.08	90.9309	91.2914	90.9309	0.00
10/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3124	3	3	3	0.00
10/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3162	3	3	3	0.00
10/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3201	3	3	3	0.00
10/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4723	5	5	5	0.00
10/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4675	5	5	5	0.00
10/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4771	5	5	5	0.00