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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/07/2017 TO: 11/07/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	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
11/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	2025 On 03-August-17			Bond Future	126.98	126.9937	126.9803	126.9937	2,414.00
11/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6980	7	7	7	0.00
11/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	7000	7	7	7	0.00
11/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6990	7	7	7	0.00
11/07/2017	2025 On 02-November-17			Bond Future	129.43	129.4437	129.4301	129.4437	0.00
11/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3540	4	4	4	0.00
11/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3550	4	4	4	0.00
11/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3530	4	4	4	0.00
11/07/2017	2025 On 01-February-18			Bond Future	130.63	130.6465	130.6327	130.6465	0.00
11/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	3257	3	3	3	0.00
11/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	3247	3	3	3	0.00
11/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	3267	3	3	3	0.00
11/07/2017	2029 On 03-August-17			Bond Future	99.14	99.1528	99.1423	99.1528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	2029 On 01-February-18			Bond Future	102.02	102.0332	102.0223	102.0332	0.00
11/07/2017	2030 On 03-August-17			Bond Future	9.45	89.9276	89.6945	89.9276	43,539.00
11/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	721	0	1	0	0.00
11/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	654	0	1	0	0.00
11/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	789	1	1	1	0.00
11/07/2017	2030 On 02-November-17			Bond Future	9.50	91.6434	91.4057	91.6434	1.00
11/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	1007	1	1	1	0.00
11/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	940	1	1	1	0.00
11/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	1074	1	1	1	0.00
11/07/2017	2030 On 01-February-18			Bond Future	9.56	89.4149	89.1725	89.4149	0.00
11/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	1084	1	1	1	0.00
11/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	1150	1	1	1	0.00
11/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	1216	1	1	1	0.00
11/07/2017	2032 On 03-August-17			Bond Future	9.64	92.3935	92.1449	92.3935	27,082.00
11/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	458	1	0	1	0.00
11/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	417	1	0	1	0.00
11/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	437	1	0	1	0.00
11/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	1810	2	2	2	0.00
11/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	1915	2	2	2	0.00
11/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	1862	2	2	2	0.00
11/07/2017	2032 On 02-November-17			Bond Future	9.70	89.9985	89.7449	89.9985	0.00
11/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	1569	2	2	2	0.00
11/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	1597	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
11/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	1626	2	2	2	0.00
11/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	3071	3	3	3	0.00
11/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	3115	3	3	3	0.00
11/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	3028	3	3	3	0.00
11/07/2017	2032 On 01-February-18			Bond Future	9.76	91.7431	91.4846	91.7431	0.00
11/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	2318	2	2	2	0.00
11/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	2349	2	2	2	0.00
11/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	2381	3	2	3	0.00
11/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	3722	4	4	4	0.00
11/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	3683	4	4	4	0.00
11/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	3762	4	4	4	0.00
11/07/2017	2033 On 03-August-17			Bond Future	103.70	103.7094	103.6984	103.7094	6,534.00
11/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9422	9	9	9	0.00
11/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9432	9	9	9	0.00
11/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9442	9	9	9	0.00
11/07/2017	2033 On 02-November-17			Bond Future	104.63	104.6378	104.6266	104.6378	0.00
11/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5453	5	5	5	0.00
11/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5463	5	5	5	0.00
11/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5443	5	5	5	0.00
11/07/2017	2033 On 01-February-18			Bond Future	106.69	106.7031	106.6917	106.7031	0.00
11/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2948	3	3	3	0.00
11/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2968	3	3	3	0.00
11/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2958	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
11/07/2017	2037 On 03-August-17			Bond Future	9.92	88.3597	88.0523	88.3597	66,825.00
11/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	257	0	0	0	0.00
11/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	244	0	0	0	0.00
11/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	231	0	0	0	0.00
11/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	3001	3	3	3	0.00
11/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	2934	3	3	3	0.00
11/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	3070	3	3	3	0.00
11/07/2017	2037 On 02-November-17			Bond Future	9.98	90.0456	89.7321	90.0456	233.00
11/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	1492	2	1	2	0.00
11/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	1520	2	2	2	0.00
11/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	1465	2	1	2	0.00
11/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	3918	4	4	4	0.00
11/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	3970	4	4	4	0.00
11/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	4023	4	4	4	0.00
11/07/2017	2037 On 01-February-18			Bond Future	10.04	87.5358	87.2162	87.5358	0.00
11/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	2633	3	3	3	0.00
11/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	2667	3	3	3	0.00
11/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	2599	3	3	3	0.00
11/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	4291	4	4	4	0.00
11/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	4247	4	4	4	0.00
11/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	4335	4	4	4	0.00
11/07/2017	2038 On 03-August-17			Bond Future	126.26	126.2732	126.2595	126.2732	22,629.00
11/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	14910	15	15	15	0.00
11/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	14900	15	15	15	0.00
11/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	14920	15	15	15	0.00
11/07/2017	2038 On 02-November-17			Bond Future	128.70	128.7092	128.6954	128.7092	0.00
11/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	8125	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
11/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	8105	8	8	8	0.00
11/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	8115	8	8	8	0.00
11/07/2017	2038 On 01-February-18			Bond Future	129.71	129.7285	129.7145	129.7285	0.00
11/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	7216	7	7	7	0.00
11/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	7226	7	7	7	0.00
11/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	7236	7	7	7	0.00
11/07/2017	2040 On 03-August-17			Bond Future	10.01	91.5233	91.2381	91.5233	14,089.00
11/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	236	0	0	0	0.00
11/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	223	0	0	0	0.00
11/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	211	0	0	0	0.00
11/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	3511	3	4	3	0.00
11/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	3586	3	4	3	0.00
11/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	3437	3	3	3	0.00
11/07/2017	2040 On 02-November-17			Bond Future	10.07	93.2696	92.9787	93.2696	0.00
11/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1397	2	1	2	0.00
11/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1424	2	1	2	0.00
11/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1370	1	1	1	0.00
11/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	4760	5	5	5	0.00
11/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	4820	5	5	5	0.00
11/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	4879	5	5	5	0.00
11/07/2017	2040 On 01-February-18			Bond Future	10.13	90.5719	90.2754	90.5719	0.00
11/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	2701	3	3	3	0.00
11/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	2769	3	3	3	0.00
11/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	2735	3	3	3	0.00
11/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	4817	5	5	5	0.00
11/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	4768	5	5	5	0.00
11/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	4719	5	5	5	0.00
11/07/2017	2044 On 03-August-17			Bond Future	10.04	88.6025	88.3153	88.6025	24,446.00
11/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	205	0	0	0	0.00

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11/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	194	0	0	0	0.00
11/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	217	0	0	0	0.00
11/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	3772	4	4	4	0.00
11/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	3695	3	4	3	0.00
11/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	3619	3	4	3	0.00
11/07/2017	2044 On 02-November-17			Bond Future	10.10	90.2931	90.0002	90.2931	200.00
11/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1354	1	1	1	0.00
11/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1407	2	1	2	0.00
11/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1380	1	1	1	0.00
11/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	5054	5	5	5	0.00
11/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	4993	5	5	5	0.00
11/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	4932	5	5	5	0.00
11/07/2017	2044 On 01-February-18			Bond Future	10.15	87.6629	87.3643	87.6629	0.00
11/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	2762	3	3	3	0.00
11/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	2797	3	3	3	0.00
11/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	2728	3	3	3	0.00
11/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	4867	5	5	5	0.00
11/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	4817	5	5	5	0.00
11/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	4917	5	5	5	0.00
11/07/2017	2046 On 03-August-17			Bond Future	124.03	124.0390	124.0258	124.0390	23,901.00
11/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17164	17	17	17	0.00
11/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17144	17	17	17	0.00
11/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17154	17	17	17	0.00
11/07/2017	2046 On 02-November-17			Bond Future	124.84	124.8490	124.8357	124.8490	0.00
11/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11474	11	11	11	0.00
11/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11484	11	11	11	0.00
11/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11464	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
11/07/2017	2046 On 01-February-18			Bond Future	127.30	127.3134	127.2998	127.3134	0.00
11/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5600	6	6	6	0.00
11/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5610	6	6	6	0.00
11/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5620	6	6	6	0.00
11/07/2017	2050 On 03-August-17			Bond Future	129.57	129.5885	129.5749	129.5885	26,041.00
11/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	19655	20	20	20	0.00
11/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	19665	20	20	20	0.00
11/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	19645	20	20	20	0.00
11/07/2017	2050 On 02-November-17			Bond Future	132.07	132.0886	132.0746	132.0886	0.00
11/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	12575	13	13	13	0.00
11/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	12585	13	13	13	0.00
11/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	12595	13	13	13	0.00
11/07/2017	2050 On 01-February-18			Bond Future	132.99	133.0040	132.9896	133.0040	0.00
11/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	7250	7	7	7	0.00
11/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	7260	7	7	7	0.00
11/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	7240	7	7	7	0.00
11/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	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
11/07/2017	AL37 On 03-August-17			Index Future	540.00	540.4010	540.0030	540.4010	0.00
11/07/2017	AL37 On 02-November-17			Index Future	550.30	550.7100	550.3030	550.7100	0.00
11/07/2017	AL37 On 01-February-18			Index Future	560.97	561.3870	560.9710	561.3870	0.00
11/07/2017	AL7T On 03-August-17			Index Future	617.86	618.9660	617.8630	618.9660	0.00
11/07/2017	AL7T On 02-November-17			Index Future	629.65	630.7740	629.6490	630.7740	0.00
11/07/2017	AL7T On 01-February-18			Index Future	641.86	643.0030	641.8550	643.0030	0.00
11/07/2017	ALBI On 03-August-17			Index Future	554.74	556.0750	554.7430	556.0750	596.00
11/07/2017	ALBI On 02-November-17			Index Future	565.33	566.6830	565.3250	566.6830	0.00
11/07/2017	ALBI On 01-February-18			Index Future	576.28	577.6690	576.2840	577.6690	0.00
11/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	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
11/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	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
11/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2017	EL28 On 03-August-17			Bond Future	127.36	127.3702	127.3588	127.3702	0.00
11/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7811	8	8	8	0.00
11/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7801	8	8	8	0.00
11/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7821	8	8	8	0.00
11/07/2017	EL28 On 02-November-17			Bond Future	128.07	128.0836	128.0721	128.0836	0.00
11/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5798	6	6	6	0.00
11/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5808	6	6	6	0.00
11/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5818	6	6	6	0.00
11/07/2017	EL28 On 01-February-18			Bond Future	130.60	130.6117	130.6000	130.6117	0.00
11/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1690	2	2	2	0.00
11/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1710	2	2	2	0.00
11/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1700	2	2	2	0.00
11/07/2017	ES33 On 03-August-17			Bond Future	11.03	76.8809	76.6468	76.8809	9,466.00
11/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	3050	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
11/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2987	3	3	3	0.00
11/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2924	3	3	3	0.00
11/07/2017	ES33 On 02-November-17			Bond Future	11.13	74.5561	74.3174	74.5561	0.00
11/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2768	3	3	3	0.00
11/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2706	2	3	2	0.00
11/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2830	3	3	3	0.00
11/07/2017	ES33 On 01-February-18			Bond Future	11.24	76.0014	75.7580	76.0014	0.00
11/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
11/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1376	1	1	1	0.00
11/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1317	1	1	1	0.00
11/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1435	1	1	1	0.00
11/07/2017	ES42 On 03-August-17			Bond Future	11.21	80.1463	79.8822	80.1463	7,957.00
11/07/2017	ES42 On 02-November-17			Bond Future	11.31	77.4138	77.1445	77.4138	0.00
11/07/2017	ES42 On 01-February-18			Bond Future	11.41	78.9144	78.6399	78.9144	0.00
11/07/2017	GOVI On 03-August-17			GOVI	553.37	554.6910	553.3720	554.6910	413.00
11/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	77280	6	8	6	0.00
11/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	77380	6	8	6	0.00
11/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	77180	6	8	6	0.00
11/07/2017	GOVI On 02-November-17			GOVI	563.93	565.2730	563.9280	565.2730	74.00
11/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	85220	7	9	7	0.00
11/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	85320	7	9	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	85120	7	9	7	0.00
11/07/2017	GOVI On 01-February-18			GOVI	574.86	576.2310	574.8600	576.2310	0.00
11/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
11/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	61700	5	6	5	0.00
11/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	61800	5	6	5	0.00
11/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	61600	5	6	5	0.00
11/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2017	IGOV On 03-August-17			Index Future	245.60	245.9130	245.5990	245.9130	1,319.00
11/07/2017	IGOV On 02-November-17			Index Future	250.34	250.6570	250.3370	250.6570	0.00
11/07/2017	IGOV On 01-February-18			Index Future	255.28	255.6040	255.2770	255.6040	0.00
11/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
11/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
11/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8247	99.8245	99.8247	0.00
11/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.78	99.7764	99.7764	99.7764	0.00
11/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9354	99.9369	99.9354	0.00
11/07/2017	IS01 On 20-September-18			Interest Rate Swap	100.09	100.0893	100.0936	100.0893	0.00
11/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8522	99.8518	99.8522	0.00
11/07/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0573	99.0574	99.0573	0.00
11/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6235	98.6247	98.6235	0.00
11/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5587	98.5630	98.5587	0.00
11/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	98.9400	98.9500	98.9400	0.00
11/07/2017	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3465	99.3529	99.3465	0.00
11/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7502	99.7547	99.7502	0.00
11/07/2017	IS02 On 20-September-19			Interest Rate Swap	100.19	100.1822	100.1888	100.1822	0.00
11/07/2017	IS05 On 17-December-20			Interest Rate Swap	96.64	96.5711	96.6422	96.5711	0.00
11/07/2017	IS05 On 16-March-21			Interest Rate Swap	95.93	95.8381	95.9265	95.8381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	IS05 On 15-June-21			Interest Rate Swap	95.18	95.0765	95.1784	95.0765	0.00
11/07/2017	IS05 On 21-September-21			Interest Rate Swap	95.40	95.2886	95.3966	95.2886	0.00
11/07/2017	IS05 On 21-December-21			Interest Rate Swap	97.61	97.5055	97.6125	97.5055	51.00
11/07/2017	IS05 On 15-March-22			Interest Rate Swap	97.78	97.6714	97.7767	97.6714	0.00
11/07/2017	IS05 On 21-June-22			Interest Rate Swap	99.00	98.8944	98.9999	98.8944	0.00
11/07/2017	IS05 On 20-September-22			Interest Rate Swap	101.23	101.1177	101.2282	101.1177	0.00
11/07/2017	IS10 On 17-December-25			Interest Rate Swap	96.32	96.1351	96.3250	96.1351	0.00
11/07/2017	IS10 On 16-March-26			Interest Rate Swap	93.40	93.2056	93.4045	93.2056	0.00
11/07/2017	IS10 On 15-June-26			Interest Rate Swap	92.21	92.0026	92.2088	92.0026	0.00
11/07/2017	IS10 On 21-September-26			Interest Rate Swap	94.39	94.1774	94.3871	94.1774	0.00
11/07/2017	IS10 On 21-December-26			Interest Rate Swap	98.16	97.9533	98.1638	97.9533	0.00
11/07/2017	IS10 On 15-March-27			Interest Rate Swap	96.78	96.5672	96.7841	96.5672	0.00
11/07/2017	IS10 On 21-June-27			Interest Rate Swap	98.86	98.6440	98.8645	98.6440	0.00
11/07/2017	IS10 On 20-September-27			Interest Rate Swap	102.57	102.3493	102.5721	102.3493	0.00
11/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/07/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
11/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
11/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
11/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
11/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
11/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
11/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	2,500.00
11/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
11/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
11/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/07/2017	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
11/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
11/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
11/07/2017	R023 On 03-August-17			Bond Future	8.28	101.1022	101.0376	101.1022	38,422.00
11/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	1386	1	1	1	0.00
11/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	1458	2	1	2	0.00
11/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	1422	1	1	1	0.00
11/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	119	0	0	0	0.00
11/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	112	0	0	0	0.00
11/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	105	0	0	0	0.00
11/07/2017	R023 On 02-November-17			Bond Future	8.32	99.1009	99.0350	99.1009	0.00
11/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	1595	2	2	2	0.00
11/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	1622	2	2	2	0.00
11/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	1650	2	2	2	0.00
11/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	583	1	1	1	0.00
11/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	569	1	1	1	0.00
11/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	596	1	1	1	0.00
11/07/2017	R023 On 01-February-18			Bond Future	8.35	101.0221	100.9547	101.0221	0.00
11/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	1319	1	1	1	0.00
11/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	1340	1	1	1	0.00
11/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	1299	1	1	1	0.00
11/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	1444	1	1	1	0.00
11/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	1425	1	1	1	0.00
11/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	1464	1	1	1	0.00
11/07/2017	R035 On 03-August-17			Bond Future	9.84	96.2091	95.8994	96.2091	11,069.00
11/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	2601	2	3	2	0.00
11/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	2520	2	3	2	0.00
11/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	2682	2	3	2	0.00
11/07/2017	R035 On 02-November-17			Bond Future	9.90	93.5439	93.2282	93.5439	0.00
11/07/2017	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
11/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	2272	2	2	2	0.00
11/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	2352	2	2	2	0.00
11/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	2432	2	2	2	0.00
11/07/2017	R035 On 01-February-18			Bond Future	9.96	95.3573	95.0355	95.3573	0.00
11/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	1646	1	2	1	0.00
11/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	1802	1	2	1	0.00
11/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	1724	1	2	1	0.00
11/07/2017	R186 On 03-August-17			Bond Future	8.90	111.5542	111.3546	111.5542	131,338.00
11/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	839	1	1	1	0.00
11/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	3921	4	4	4	0.00
11/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	3017	3	3	3	0.00
11/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	943	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	873	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	427	1	0	1	0.00
11/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	250	0	0	0	0.00
11/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	544	1	1	1	0.00
11/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	1213	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	681	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	907	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	866	1	1	1	0.00
11/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	34	0	0	0	6,500.00
11/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	91	0	0	0	750.00
11/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	833	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	1462	1	1	1	3,654.00
11/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	1964	2	2	2	2,500.00
11/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	574	1	1	1	0.00
11/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	1242	1	1	1	7,100.00
11/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	769	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
11/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	1043	1	1	1	750.00
11/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	801	1	1	1	0.00
11/07/2017	R186 On 02-November-17			Bond Future	8.95	113.6826	113.4789	113.6826	4.00
11/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	1671	2	2	2	0.00
11/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	1702	2	2	2	0.00
11/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	1733	2	2	2	0.00
11/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	2068	2	2	2	0.00
11/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	2074	2	2	2	0.00
11/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	2142	2	2	2	0.00
11/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	1755	2	2	2	5,000.00
11/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	2108	2	2	2	0.00
11/07/2017	R186 On 01-February-18			Bond Future	9.00	110.5838	110.3762	110.5838	0.00
11/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	2411	3	2	3	0.00
11/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	2476	3	2	3	0.00
11/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	2443	3	2	3	0.00
11/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	2658	3	3	3	0.00
11/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	2626	3	3	3	0.00
11/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	2595	2	3	2	0.00
11/07/2017	R197 On 03-August-17			Bond Future	294.02	294.0499	294.0188	294.0499	2,350.00
11/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	14041	14	14	14	0.00
11/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	14051	14	14	14	0.00
11/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	14031	14	14	14	0.00
11/07/2017	R197 On 02-November-17			Bond Future	299.69	299.7226	299.6911	299.7226	0.00
11/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	5469	5	5	5	0.00
11/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	5479	5	5	5	0.00
11/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	5459	5	5	5	0.00
11/07/2017	R197 On 01-February-18			Bond Future	298.55	298.5855	298.5532	298.5855	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	3127	3	3	3	0.00
11/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	3117	3	3	3	0.00
11/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	3107	3	3	3	0.00
11/07/2017	R202 On 03-August-17			Bond Future	237.09	238.6239	237.0875	238.6239	30,561.00
11/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21272	20	21	20	0.00
11/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21282	20	21	20	0.00
11/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21262	20	21	20	0.00
11/07/2017	R202 On 02-November-17			Bond Future	241.66	243.2274	241.6619	243.2274	0.00
11/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12228	11	12	11	0.00
11/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12238	11	12	11	0.00
11/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12248	11	12	11	0.00
11/07/2017	R202 On 01-February-18			Bond Future	242.69	244.2820	242.6853	244.2820	0.00
11/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	6385	5	6	5	0.00
11/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	6395	5	6	5	0.00
11/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	6375	5	6	5	0.00
11/07/2017	R203 On 03-August-17			Bond Future	7.38	103.3312	103.3314	103.3312	0.00
11/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	268	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	267	0	0	0	0.00
11/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	266	0	0	0	0.00
11/07/2017	R204 On 03-August-17			Bond Future	7.54	101.6414	101.6273	101.6414	42,299.00
11/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	296	0	0	0	0.00
11/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	318	0	0	0	0.00
11/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	307	0	0	0	0.00
11/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	22	0	0	0	0.00
11/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	20	0	0	0	0.00
11/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	18	0	0	0	0.00
11/07/2017	R204 On 02-November-17			Bond Future	7.49	103.5806	103.5661	103.5806	0.00
11/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	322	0	0	0	0.00
11/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	305	0	0	0	0.00
11/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	313	0	0	0	0.00
11/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	37	0	0	0	0.00
11/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	35	0	0	0	0.00
11/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	33	0	0	0	0.00
11/07/2017	R204 On 01-February-18			Bond Future	7.38	101.5485	101.5337	101.5485	0.00
11/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	160	0	0	0	0.00
11/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	168	0	0	0	0.00
11/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	164	0	0	0	0.00
11/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	263	0	0	0	0.00
11/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	259	0	0	0	0.00
11/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	268	0	0	0	0.00
11/07/2017	R207 On 03-August-17			Bond Future	7.74	99.4570	99.4014	99.4570	47,287.00
11/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	979	1	1	1	51.00
11/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	1402	1	1	1	0.00
11/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	1444	1	1	1	0.00
11/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	1423	1	1	1	0.00
11/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
11/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
11/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
11/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	5	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2017	R207 On 02-November-17			Bond Future	7.73	101.3546	101.2977	101.3546	0.00
11/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	745	1	1	1	0.00
11/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	729	1	1	1	0.00
11/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	715	1	1	1	0.00
11/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	124	0	0	0	0.00
11/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	129	0	0	0	0.00
11/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	120	0	0	0	0.00
11/07/2017	R207 On 01-February-18			Bond Future	7.71	99.6775	99.6194	99.6775	0.00
11/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	383	0	0	0	0.00
11/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	392	0	0	0	0.00
11/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	400	0	0	0	0.00
11/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	568	1	1	1	0.00
11/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	559	1	1	1	0.00
11/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	577	1	1	1	0.00
11/07/2017	R208 On 03-August-17			Bond Future	7.87	98.9860	98.8927	98.9860	36,902.00
11/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	1316	1	1	1	0.00
11/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	1374	1	1	1	0.00
11/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	1345	1	1	1	0.00
11/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	16	0	0	0	0.00
11/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	15	0	0	0	0.00
11/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	14	0	0	0	0.00
11/07/2017	R208 On 02-November-17			Bond Future	7.88	97.4727	97.3775	97.4727	0.00
11/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	1093	1	1	1	0.00
11/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	1135	1	1	1	0.00
11/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	1114	1	1	1	0.00
11/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	235	0	0	0	0.00
11/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	228	0	0	0	0.00
11/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	243	0	0	0	0.00
11/07/2017	R208 On 01-February-18			Bond Future	7.89	99.3622	99.2651	99.3622	0.00
11/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	733	1	1	1	0.00
11/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	707	1	1	1	0.00
11/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	720	1	1	1	0.00
11/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	860	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
11/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	846	1	1	1	0.00
11/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	833	1	1	1	0.00
11/07/2017	R209 On 03-August-17			Bond Future	9.81	72.2863	72.0276	72.2863	74,527.00
11/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	166	0	0	0	0.00
11/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	157	0	0	0	0.00
11/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	176	0	0	0	0.00
11/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	2603	2	3	2	0.00
11/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	2545	2	3	2	0.00
11/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	2662	2	3	2	0.00
11/07/2017	R209 On 02-November-17			Bond Future	9.86	70.5155	70.2518	70.5155	800.00
11/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	2590	3	3	3	0.00
11/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	1766	2	2	2	0.00
11/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1218	1	1	1	0.00
11/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1172	1	1	1	0.00
11/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	354	0	0	0	4,100.00
11/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	5116	5	5	5	0.00
11/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	38	0	0	0	2,800.00
11/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1195	1	1	1	0.00
11/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	1707	2	2	2	3,360.00
11/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	6238	6	6	6	0.00
11/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	603	1	1	1	1,300.00
11/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	11262	11	11	11	0.00
11/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	3420	3	3	3	0.00
11/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	3331	3	3	3	0.00
11/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	3375	3	3	3	0.00
11/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	2488	2	2	2	6,500.00
11/07/2017	R209 On 01-February-18			Bond Future	9.92	71.8825	71.6136	71.8825	0.00
11/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2162	2	2	2	0.00
11/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2219	2	2	2	0.00
11/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2190	2	2	2	0.00
11/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	3493	3	3	3	0.00
11/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	3418	3	3	3	0.00
11/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	3455	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
11/07/2017	R210 On 03-August-17			Bond Future	185.28	185.3048	185.2847	185.3048	1,675.00
11/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11005	11	11	11	0.00
11/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	10995	11	11	11	0.00
11/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11015	11	11	11	0.00
11/07/2017	R210 On 02-November-17			Bond Future	186.46	186.4799	186.4597	186.4799	0.00
11/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	5620	6	6	6	0.00
11/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	5630	6	6	6	0.00
11/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	5610	6	6	6	0.00
11/07/2017	R210 On 01-February-18			Bond Future	190.14	190.1607	190.1399	190.1607	0.00
11/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2220	2	2	2	0.00
11/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2240	2	2	2	0.00
11/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2230	2	2	2	0.00
11/07/2017	R212 On 03-August-17			Bond Future	147.54	147.5552	147.5396	147.5552	4,858.00
11/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5800	6	6	6	0.00
11/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5810	6	6	6	0.00
11/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5820	6	6	6	0.00
11/07/2017	R212 On 02-November-17			Bond Future	150.39	150.4018	150.3861	150.4018	0.00
11/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/07/2017	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
11/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	2014	2	2	2	0.00
11/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	2034	2	2	2	0.00
11/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	2024	2	2	2	0.00
11/07/2017	R212 On 01-February-18			Bond Future	151.29	151.3103	151.2941	151.3103	0.00
11/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	3396	3	3	3	0.00
11/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	3406	3	3	3	0.00
11/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	3416	3	3	3	0.00
11/07/2017	R213 On 03-August-17			Bond Future	9.52	84.3038	84.0773	84.3038	63,820.00
11/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	402	0	0	0	0.00
11/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	442	1	0	1	0.00
11/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	422	1	0	1	0.00
11/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	1609	1	2	1	0.00
11/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	1563	1	2	1	0.00
11/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	1656	2	2	2	0.00
11/07/2017	R213 On 02-November-17			Bond Future	9.58	82.3625	82.1314	82.3625	0.00
11/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	1388	1	1	1	0.00
11/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	1337	1	1	1	0.00
11/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	1363	1	1	1	0.00
11/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	2881	3	3	3	0.00
11/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	2840	3	3	3	0.00
11/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	2800	3	3	3	0.00
11/07/2017	R213 On 01-February-18			Bond Future	9.63	83.9591	83.7236	83.9591	0.00
11/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2064	2	2	2	0.00
11/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2037	2	2	2	0.00
11/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2010	2	2	2	0.00
11/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	3410	3	3	3	0.00
11/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	3372	3	3	3	0.00
11/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	3447	3	3	3	0.00
11/07/2017	R214 On 03-August-17			Bond Future	9.94	72.0423	71.7750	72.0423	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
11/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	127	0	0	0	0.00
11/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	144	0	0	0	0.00
11/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	135	0	0	0	0.00
11/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	3082	3	3	3	0.00
11/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	2955	3	3	3	0.00
11/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	3018	3	3	3	0.00
11/07/2017	R214 On 02-November-17			Bond Future	9.99	70.1205	69.8480	70.1205	0.00
11/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1077	1	1	1	0.00
11/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1120	1	1	1	0.00
11/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1098	1	1	1	0.00
11/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	3861	4	4	4	0.00
11/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	3812	4	4	4	0.00
11/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	3910	4	4	4	0.00
11/07/2017	R214 On 01-February-18			Bond Future	10.05	71.4798	71.2020	71.4798	0.00
11/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2230	2	2	2	0.00
11/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2288	2	2	2	0.00
11/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2259	2	2	2	0.00
11/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	3772	4	4	4	0.00
11/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	3733	4	4	4	0.00
11/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	3694	4	4	4	0.00
11/07/2017	R248 On 03-August-17			Bond Future	10.01	92.2330	91.8949	92.2330	77,431.00
11/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	179	0	0	0	0.00
11/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	169	0	0	0	0.00
11/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	190	0	0	0	0.00
11/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	3944	4	4	4	0.00
11/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	4025	4	4	4	0.00
11/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	4106	4	4	4	0.00
11/07/2017	R248 On 02-November-17			Bond Future	10.07	89.5553	89.2106	89.5553	226.00
11/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1420	2	1	2	0.00
11/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1475	2	1	2	0.00
11/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1447	2	1	2	0.00
11/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	5128	5	5	5	0.00
11/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	5065	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
11/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	5003	5	5	5	0.00
11/07/2017	R248 On 01-February-18			Bond Future	10.13	91.2914	90.9400	91.2914	0.00
11/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	2958	3	3	3	0.00
11/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	2995	3	3	3	0.00
11/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3032	3	3	3	0.00
11/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	4907	5	5	5	0.00
11/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	4858	5	5	5	0.00
11/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	4956	5	5	5	0.00