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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/09/2017 TO: 11/09/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	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
11/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	2025 On 02-November-17			Bond Future	129.61	129.6176	129.6079	129.6176	2,291.00
11/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3362	3	3	3	0.00
11/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3372	3	3	3	0.00
11/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3352	3	3	3	0.00
11/09/2017	2025 On 01-February-18			Bond Future	130.70	130.7100	130.7004	130.7100	0.00
11/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	3200	3	3	3	0.00
11/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	3180	3	3	3	0.00
11/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	3190	3	3	3	0.00
11/09/2017	2025 On 03-May-18			Bond Future	133.19	133.2008	133.1876	133.2008	0.00
11/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	22	0	0	0	0.00
11/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	12	0	0	0	0.00
11/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	32	0	0	0	0.00
11/09/2017	2029 On 02-November-17			Bond Future	100.14	100.1451	100.1376	100.1451	1,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2017	2029 On 01-February-18			Bond Future	102.02	102.0227	102.0153	102.0227	0.00
11/09/2017	2029 On 03-May-18			Bond Future	102.94	102.9497	102.9395	102.9497	0.00
11/09/2017	2030 On 02-November-17			Bond Future	9.06	94.8428	94.4216	94.8428	59,104.00
11/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	1941	2	2	2	0.00
11/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2009	2	2	2	0.00
11/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2076	2	2	2	0.00
11/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 01-February-18			Bond Future	9.11	92.5826	92.1532	92.5826	0.00
11/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1831	2	2	2	0.00
11/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	1897	2	2	2	0.00
11/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1765	2	2	2	0.00
11/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 03-May-18			Bond Future	9.16	94.3072	93.8693	94.3072	0.00
11/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2159	3	2	3	0.00
11/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2288	3	2	3	0.00
11/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2224	3	2	3	0.00
11/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
11/09/2017	2032 On 02-November-17			Bond Future	9.29	93.1002	92.6511	93.1002	35,203.00
11/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2298	3	2	3	0.00
11/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2344	3	2	3	0.00
11/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2391	3	2	3	0.00
11/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	887	1	1	1	0.00
11/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	937	1	1	1	0.00
11/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	912	1	1	1	0.00
11/09/2017	2032 On 01-February-18			Bond Future	9.35	94.8127	94.3550	94.8127	0.00
11/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2272	3	2	3	7,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3343	4	3	4	0.00
11/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1933	2	2	2	7,500.00
11/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3299	4	3	4	0.00
11/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3256	4	3	4	0.00
11/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2840	3	3	3	750.00
11/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2643	3	3	3	6,800.00
11/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1802	2	2	2	0.00
11/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	3050	3	3	3	0.00
11/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1830	2	2	2	0.00
11/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	2131	2	2	2	0.00
11/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2295	2	2	2	0.00
11/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1774	2	2	2	0.00
11/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2651	2	3	2	0.00
11/09/2017	2032 On 03-May-18			Bond Future	9.41	92.4220	91.9552	92.4220	0.00
11/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4436	5	4	5	0.00
11/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4478	5	4	5	0.00
11/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4521	5	5	5	0.00
11/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2327	2	2	2	0.00
11/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2381	2	2	2	0.00
11/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2354	2	2	2	0.00
11/09/2017	2033 On 02-November-17			Bond Future	104.26	104.2709	104.2633	104.2709	5,174.00
11/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5817	6	6	6	0.00
11/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5807	6	6	6	0.00
11/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5827	6	6	6	0.00
11/09/2017	2033 On 01-February-18			Bond Future	106.22	106.2257	106.2182	106.2257	0.00
11/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3432	3	3	3	0.00
11/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3442	3	3	3	0.00

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11/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3422	3	3	3	0.00
11/09/2017	2033 On 03-May-18			Bond Future	107.15	107.1632	107.1528	107.1632	0.00
11/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	537	1	1	1	0.00
11/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	547	1	1	1	0.00
11/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	557	1	1	1	0.00
11/09/2017	2037 On 02-November-17			Bond Future	9.67	92.6112	92.1270	92.6112	54,537.00
11/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1783	2	2	2	0.00
11/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1823	2	2	2	0.00
11/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1744	2	2	2	0.00
11/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1908	2	2	2	0.00
11/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1867	2	2	2	0.00
11/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1827	2	2	2	0.00
11/09/2017	2037 On 01-February-18			Bond Future	9.73	90.0597	89.5660	90.0597	160.00
11/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3187	3	3	3	0.00
11/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3102	3	3	3	0.00
11/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3144	3	3	3	0.00
11/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2487	2	2	2	0.00
11/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2417	2	2	2	0.00
11/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2452	2	2	2	0.00
11/09/2017	2037 On 03-May-18			Bond Future	9.80	91.7372	91.2340	91.7372	0.00
11/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4430	5	4	5	0.00
11/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4517	5	5	5	0.00
11/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4473	5	4	5	0.00
11/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	3054	3	3	3	0.00
11/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	3086	3	3	3	0.00
11/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	3022	3	3	3	0.00
11/09/2017	2038 On 02-November-17			Bond Future	128.49	128.4977	128.4880	128.4977	19,544.00
11/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00

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11/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8322	8	8	8	0.00
11/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8332	8	8	8	0.00
11/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8312	8	8	8	0.00
11/09/2017	2038 On 01-February-18			Bond Future	129.39	129.4018	129.3923	129.4018	0.00
11/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7538	8	8	8	0.00
11/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7558	8	8	8	0.00
11/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7548	8	8	8	0.00
11/09/2017	2038 On 03-May-18			Bond Future	131.85	131.8676	131.8546	131.8676	0.00
11/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	415	0	0	0	0.00
11/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	435	0	0	0	0.00
11/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	425	0	0	0	0.00
11/09/2017	2040 On 02-November-17			Bond Future	9.80	95.7047	95.1910	95.7047	15,520.00
11/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1432	2	1	2	0.00
11/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1398	2	1	2	0.00
11/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1467	2	1	2	0.00
11/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2695	2	3	2	0.00
11/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2643	2	3	2	0.00
11/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2591	2	3	2	0.00
11/09/2017	2040 On 01-February-18			Bond Future	9.86	92.9597	92.4361	92.9597	0.00
11/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3070	3	3	3	0.00
11/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3156	3	3	3	0.00
11/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3113	3	3	3	0.00
11/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2985	3	3	3	0.00
11/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2945	3	3	3	0.00
11/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	3025	3	3	3	0.00
11/09/2017	2040 On 03-May-18			Bond Future	9.93	94.6914	94.1575	94.6914	0.00

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11/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4670	5	5	5	0.00
11/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4715	5	5	5	0.00
11/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4625	5	5	5	0.00
11/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3563	3	4	3	0.00
11/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3527	3	4	3	0.00
11/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3491	3	3	3	0.00
11/09/2017	2044 On 02-November-17			Bond Future	9.82	92.7864	92.3103	92.7864	26,125.00
11/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1400	2	1	2	0.00
11/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1470	2	1	2	0.00
11/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1435	2	1	2	0.00
11/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2738	3	3	3	0.00
11/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2685	2	3	2	0.00
11/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2791	3	3	3	0.00
11/09/2017	2044 On 01-February-18			Bond Future	9.88	90.1129	89.6276	90.1129	0.00
11/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3143	3	3	3	0.00
11/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3186	3	3	3	0.00
11/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3230	4	3	4	0.00
11/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2987	3	3	3	0.00
11/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	3068	3	3	3	0.00
11/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	3027	3	3	3	0.00
11/09/2017	2044 On 03-May-18			Bond Future	9.94	91.7915	91.2966	91.7915	0.00
11/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	4871	5	5	5	0.00
11/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	4825	5	5	5	0.00
11/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	4780	5	5	5	0.00
11/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3539	3	4	3	0.00
11/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3575	3	4	3	0.00
11/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3503	3	4	3	0.00
11/09/2017	2046 On 02-November-17			Bond Future	123.99	124.5064	123.9937	124.5064	21,292.00
11/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12306	12	12	12	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
11/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12326	12	12	12	0.00
11/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12316	12	12	12	0.00
11/09/2017	2046 On 01-February-18			Bond Future	126.32	126.8408	126.3185	126.8408	0.00
11/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6582	6	7	6	0.00
11/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6592	6	7	6	0.00
11/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6602	6	7	6	0.00
11/09/2017	2046 On 03-May-18			Bond Future	127.12	127.6596	127.1242	127.6596	0.00
11/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	816	0	1	0	0.00
11/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	826	0	1	0	0.00
11/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	806	0	1	0	0.00
11/09/2017	2050 On 02-November-17			Bond Future	131.89	131.9005	131.8911	131.9005	22,382.00
11/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12759	13	13	13	0.00
11/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12769	13	13	13	0.00
11/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12779	13	13	13	0.00
11/09/2017	2050 On 01-February-18			Bond Future	132.69	132.7000	132.6906	132.7000	0.00
11/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7549	8	8	8	0.00
11/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7539	8	8	8	0.00
11/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7559	8	8	8	0.00
11/09/2017	2050 On 03-May-18			Bond Future	135.22	135.2289	135.2157	135.2289	0.00
11/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 03-May-18	135.62	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
11/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
11/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	414	0	0	0	0.00
11/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	394	0	0	0	0.00
11/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	404	0	0	0	0.00
11/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	AL37 On 02-November-17			Index Future	561.49	562.6580	561.4870	562.6580	0.00
11/09/2017	AL37 On 01-February-18			Index Future	571.81	573.0080	571.8130	573.0080	0.00
11/09/2017	AL37 On 03-May-18			Index Future	582.47	583.6850	582.4650	583.6850	0.00
11/09/2017	AL7T On 02-November-17			Index Future	647.83	649.8930	647.8250	649.8930	0.00
11/09/2017	AL7T On 01-February-18			Index Future	659.74	661.8480	659.7400	661.8480	0.00
11/09/2017	AL7T On 03-May-18			Index Future	672.03	674.1800	672.0290	674.1800	0.00
11/09/2017	ALBI On 02-November-17			Index Future	579.92	582.2540	579.9160	582.2540	791.00
11/09/2017	ALBI On 01-February-18			Index Future	590.58	592.9650	590.5820	592.9650	0.00
11/09/2017	ALBI On 03-May-18			Index Future	601.58	604.0130	601.5840	604.0130	0.00
11/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C038 On 31-January-38			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
11/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C223 On 25-January-23			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
11/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2017	EL28 On 02-November-17			Bond Future	127.49	127.4985	127.4914	127.4985	0.00
11/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6389	6	6	6	0.00
11/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6399	6	6	6	0.00
11/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6379	6	6	6	0.00
11/09/2017	EL28 On 01-February-18			Bond Future	129.88	129.8890	129.8818	129.8890	0.00
11/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2418	2	2	2	0.00
11/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2428	2	2	2	0.00
11/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2408	2	2	2	0.00
11/09/2017	EL28 On 03-May-18			Bond Future	132.35	132.3641	132.3536	132.3641	0.00
11/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 03-May-18	133.20	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
11/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
11/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	826	1	1	1	0.00
11/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	836	1	1	1	0.00
11/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	846	1	1	1	0.00
11/09/2017	ES33 On 02-November-17			Bond Future	10.76	76.9012	76.5317	76.9012	9,466.00
11/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	554	0	1	0	0.00
11/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	616	0	1	0	0.00
11/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	492	0	0	0	0.00
11/09/2017	ES33 On 01-February-18			Bond Future	10.87	78.3158	77.9391	78.3158	0.00
11/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	746	1	1	1	0.00
11/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	805	1	1	1	0.00
11/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	864	1	1	1	0.00
11/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 03-May-18			Bond Future	10.97	75.9834	75.5993	75.9834	0.00
11/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1356	2	1	2	0.00
11/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1471	2	1	2	0.00
11/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1414	2	1	2	0.00
11/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
11/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
11/09/2017	ES42 On 02-November-17			Bond Future	11.03	79.4662	79.0507	79.4662	7,957.00
11/09/2017	ES42 On 01-February-18			Bond Future	11.13	80.9278	80.5043	80.9278	0.00
11/09/2017	ES42 On 03-May-18			Bond Future	11.23	78.1742	77.7424	78.1742	0.00
11/09/2017	GOVI On 02-November-17			GOVI	578.76	581.0760	578.7600	581.0760	670.00
11/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	63000	9	6	9	0.00
11/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	63100	9	6	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
11/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	63200	9	6	9	0.00
11/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 01-February-18			GOVI	589.41	591.7650	589.4050	591.7650	0.00
11/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	83750	11	8	11	0.00
11/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	83650	11	8	11	0.00
11/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	83850	11	8	11	0.00
11/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 03-May-18			GOVI	600.38	602.7910	600.3840	602.7910	0.00
11/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	101140	13	10	13	0.00
11/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	100940	13	10	13	0.00
11/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	101040	13	10	13	0.00
11/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
11/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
11/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2017	IGOV On 02-November-17			Index Future	250.14	250.2530	250.1350	250.2530	1,163.00
11/09/2017	IGOV On 01-February-18			Index Future	254.83	254.9450	254.8250	254.9450	0.00
11/09/2017	IGOV On 03-May-18			Index Future	259.67	259.8030	259.6740	259.8030	0.00
11/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
11/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
11/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7566	99.7611	99.7566	0.00
11/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6139	99.6184	99.6139	0.00
11/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6561	99.6642	99.6561	0.00
11/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.71	99.7107	99.7148	99.7107	0.00
11/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7880	99.7921	99.7880	0.00
11/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.8923	98.8977	98.8923	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
11/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3522	98.3589	98.3522	0.00
11/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1748	98.1790	98.1748	0.00
11/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4300	98.4400	98.4300	0.00
11/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.72	98.7178	98.7235	98.7178	0.00
11/09/2017	IS02 On 21-June-19			Interest Rate Swap	99.01	99.0058	99.0121	99.0058	0.00
11/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.32	99.3175	99.3229	99.3175	0.00
11/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.12	95.0699	95.1166	95.0699	0.00
11/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.28	94.2219	94.2795	94.2219	0.00
11/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.42	93.3496	93.4168	93.3496	0.00
11/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.54	93.4652	93.5416	93.4652	0.00
11/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.69	95.6087	95.6902	95.6087	51.00
11/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.77	95.6841	95.7685	95.6841	0.00
11/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.93	96.8396	96.9267	96.8396	0.00
11/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.10	99.0158	99.1024	99.0158	0.00
11/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.45	93.3149	93.4475	93.3149	0.00
11/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.42	90.2786	90.4180	90.2786	0.00
11/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.14	88.9989	89.1437	88.9989	0.00
11/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.32	91.1687	91.3183	91.1687	0.00
11/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.12	94.9701	95.1225	94.9701	0.00
11/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.66	93.5019	93.6601	93.5019	0.00
11/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.75	95.5846	95.7470	95.5846	0.00
11/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.50	99.3357	99.4973	99.3357	0.00
11/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
11/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	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
11/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
11/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
11/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	0.00
11/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
11/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,500.00
11/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
11/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
11/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	0.00
11/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
11/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
11/09/2017	R023 On 02-November-17			Bond Future	7.77	101.5984	101.3550	101.5984	57,230.00
11/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3332	4	3	4	0.00
11/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3413	4	3	4	0.00
11/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3372	4	3	4	0.00
11/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	13	0	0	0	0.00
11/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	12	0	0	0	0.00
11/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	14	0	0	0	0.00
11/09/2017	R023 On 01-February-18			Bond Future	7.79	103.4673	103.2189	103.4673	0.00
11/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2514	3	3	3	0.00
11/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2546	3	3	3	0.00
11/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2483	3	2	3	0.00
11/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	384	0	0	0	0.00
11/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	375	0	0	0	0.00
11/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	366	0	0	0	0.00
11/09/2017	R023 On 03-May-18			Bond Future	7.81	101.4651	101.2116	101.4651	0.00
11/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2507	3	3	3	0.00
11/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2561	3	3	3	0.00
11/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2534	3	3	3	0.00
11/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	677	1	1	1	0.00
11/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	688	1	1	1	0.00
11/09/2017	R023 On 03-May-18	8.27	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
11/09/2017	R035 On 02-November-17			Bond Future	9.56	96.3665	95.8798	96.3665	22,815.00
11/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	299	1	0	1	0.00
11/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	220	1	0	1	0.00
11/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	379	1	0	1	0.00
11/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 01-February-18			Bond Future	9.63	98.1392	97.6430	98.1392	0.00
11/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	806	1	1	1	0.00
11/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	962	1	1	1	0.00
11/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	884	1	1	1	0.00
11/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 03-May-18			Bond Future	9.69	95.4672	94.9613	95.4672	0.00
11/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	1636	2	2	2	0.00
11/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	1712	2	2	2	0.00
11/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	1560	2	2	2	0.00
11/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R186 On 02-November-17			Bond Future	8.46	117.1368	116.7558	117.1368	170,142.00
11/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2517	3	3	3	0.00
11/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3177	4	3	4	0.00
11/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3284	4	3	4	0.00
11/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1839	2	2	2	0.00
11/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3833	4	4	4	0.00
11/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3230	4	3	4	0.00
11/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	372	0	0	0	0.00
11/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	243	0	0	0	5,000.00
11/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	893	1	1	1	3,750.00
11/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	347	0	0	0	0.00
11/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	570	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
11/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	359	0	0	0	0.00
11/09/2017	R186 On 01-February-18			Bond Future	8.50	113.9915	113.6029	113.9915	198.00
11/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	388	0	0	0	1,460.00
11/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2014	2	2	2	1,460.00
11/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4081	4	4	4	0.00
11/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5329	6	5	6	0.00
11/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3892	4	4	4	0.00
11/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	3986	4	4	4	0.00
11/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2961	3	3	3	0.00
11/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3939	4	4	4	0.00
11/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	913	1	1	1	0.00
11/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	846	1	1	1	6,200.00
11/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1337	1	1	1	820.00
11/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	514	0	1	0	820.00
11/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	896	1	1	1	0.00
11/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	879	1	1	1	0.00
11/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	2031	2	2	2	0.00
11/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5530	5	6	5	0.00
11/09/2017	R186 On 03-May-18			Bond Future	8.54	116.1151	115.7186	116.1151	0.00
11/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4127	4	4	4	0.00
11/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4085	4	4	4	0.00
11/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4044	4	4	4	0.00
11/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1692	2	2	2	0.00
11/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1714	2	2	2	0.00
11/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1671	2	2	2	0.00
11/09/2017	R197 On 02-November-17			Bond Future	301.30	301.3188	301.2954	301.3188	2,350.00
11/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3865	4	4	4	0.00
11/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3855	4	4	4	0.00
11/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3875	4	4	4	0.00
11/09/2017	R197 On 01-February-18			Bond Future	299.97	299.9940	299.9707	299.9940	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
11/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1689	2	2	2	0.00
11/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1699	2	2	2	0.00
11/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1709	2	2	2	0.00
11/09/2017	R197 On 03-May-18			Bond Future	305.68	305.7106	305.6792	305.7106	0.00
11/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1239	1	1	1	0.00
11/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1219	1	1	1	0.00
11/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1229	1	1	1	0.00
11/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 02-November-17			Bond Future	240.51	240.5321	240.5148	240.5321	28,647.00
11/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13385	13	13	13	0.00
11/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13395	13	13	13	0.00
11/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13375	13	13	13	0.00
11/09/2017	R202 On 01-February-18			Bond Future	241.32	241.3377	241.3201	241.3377	0.00
11/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7750	8	8	8	0.00
11/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7740	8	8	8	0.00
11/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7760	8	8	8	0.00
11/09/2017	R202 On 03-May-18			Bond Future	245.91	245.9365	245.9126	245.9365	0.00
11/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	1577	2	2	2	0.00
11/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	1557	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
11/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	1567	2	2	2	0.00
11/09/2017	R204 On 02-November-17			Bond Future	6.80	104.3557	104.3050	104.3557	46,398.00
11/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	1017	1	1	1	0.00
11/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	1028	1	1	1	0.00
11/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	1007	1	1	1	0.00
11/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R204 On 01-February-18			Bond Future	6.60	102.2373	102.1850	102.2373	0.00
11/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	564	1	1	1	0.00
11/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	579	1	1	1	0.00
11/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	572	1	1	1	0.00
11/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	20	0	0	0	0.00
11/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	19	0	0	0	0.00
11/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	21	0	0	0	0.00
11/09/2017	R204 On 03-May-18			Bond Future	6.22	104.1419	104.0882	104.1419	0.00
11/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	545	1	1	1	0.00
11/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	550	1	1	1	0.00
11/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	539	1	1	1	0.00
11/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	21	0	0	0	0.00
11/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	20	0	0	0	0.00
11/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	20	0	0	0	0.00
11/09/2017	R207 On 02-November-17			Bond Future	7.10	102.6775	102.5581	102.6775	41,067.00
11/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1846	2	2	2	0.00
11/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1885	2	2	2	0.00
11/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1866	2	2	2	0.00
11/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R207 On 01-February-18			Bond Future	7.04	100.9251	100.8030	100.9251	0.00
11/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1065	1	1	1	0.00
11/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1095	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
11/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1080	1	1	1	0.00
11/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	75	0	0	0	0.00
11/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	70	0	0	0	0.00
11/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	73	0	0	0	0.00
11/09/2017	R207 On 03-May-18			Bond Future	6.97	102.8052	102.6804	102.8052	0.00
11/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1074	1	1	1	0.00
11/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1062	1	1	1	0.00
11/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1049	1	1	1	0.00
11/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	130	0	0	0	0.00
11/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	133	0	0	0	0.00
11/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	127	0	0	0	0.00
11/09/2017	R208 On 02-November-17			Bond Future	7.32	99.1867	99.0169	99.1867	32,186.00
11/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2547	3	3	3	0.00
11/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2519	3	3	3	0.00
11/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2490	3	2	3	0.00
11/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	1	0	0	0	0.00
11/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	1	0	0	0	0.00
11/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	1	0	0	0	0.00
11/09/2017	R208 On 01-February-18			Bond Future	7.31	101.0113	100.8378	101.0113	0.00
11/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1612	2	2	2	0.00
11/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1634	2	2	2	0.00
11/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1590	2	2	2	0.00
11/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	170	0	0	0	0.00
11/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	165	0	0	0	0.00
11/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	161	0	0	0	0.00
11/09/2017	R208 On 03-May-18			Bond Future	7.29	99.4919	99.3147	99.4919	0.00
11/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1530	2	2	2	0.00
11/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1568	2	2	2	0.00
11/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1549	2	2	2	0.00
11/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	293	0	0	0	0.00
11/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	299	0	0	0	0.00
11/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	305	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
11/09/2017	R209 On 02-November-17			Bond Future	9.53	72.8559	72.4472	72.8559	116,186.00
11/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1409	2	1	2	0.00
11/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3474	4	3	4	0.00
11/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1477	2	1	2	0.00
11/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2291	3	2	3	0.00
11/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1443	2	1	2	0.00
11/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1617	2	2	2	0.00
11/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	861	1	1	1	1,350.00
11/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	287	0	0	0	2,248.00
11/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	6756	7	7	7	0.00
11/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	9	0	0	0	2,800.00
11/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	2883	3	3	3	0.00
11/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	817	1	1	1	6,500.00
11/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1427	1	1	1	0.00
11/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	1266	1	1	1	1,350.00
11/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	2211	2	2	2	0.00
11/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	9038	9	9	9	0.00
11/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	568	1	1	1	1,350.00
11/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1461	1	1	1	0.00
11/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3976	4	4	4	0.00
11/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	48	0	0	0	1,300.00
11/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	397	0	0	0	1,138.00
11/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1394	1	1	1	0.00
11/09/2017	R209 On 01-February-18			Bond Future	9.58	74.1961	73.7794	74.1961	0.00
11/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	2748	3	3	3	0.00
11/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4358	5	4	5	0.00
11/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	2823	3	3	3	0.00
11/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	2786	3	3	3	0.00
11/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	3918	4	4	4	0.00
11/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1221	1	1	1	7,500.00
11/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	1037	1	1	1	3,000.00
11/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1885	2	2	2	0.00
11/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1913	2	2	2	0.00
11/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1857	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
11/09/2017	R209 On 03-May-18			Bond Future	9.64	72.4291	72.0043	72.4291	0.00
11/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	3834	4	4	4	0.00
11/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	3871	4	4	4	0.00
11/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	3796	4	4	4	0.00
11/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2484	2	2	2	0.00
11/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2431	2	2	2	0.00
11/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2457	2	2	2	0.00
11/09/2017	R210 On 02-November-17			Bond Future	185.38	185.3958	185.3819	185.3958	2,179.00
11/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6688	7	7	7	0.00
11/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6708	7	7	7	0.00
11/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6698	7	7	7	0.00
11/09/2017	R210 On 01-February-18			Bond Future	188.86	188.8718	188.8579	188.8718	0.00
11/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3522	4	4	4	0.00
11/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3512	3	4	3	0.00
11/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3502	3	4	3	0.00
11/09/2017	R210 On 03-May-18			Bond Future	190.03	190.0481	190.0291	190.0481	0.00
11/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1421	1	1	1	0.00
11/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1411	1	1	1	0.00
11/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1431	1	1	1	0.00
11/09/2017	R212 On 02-November-17			Bond Future	151.25	151.1671	151.2481	151.1671	4,057.00
11/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 02-November-17	152.41	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
11/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1162	1	1	1	0.00
11/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1172	1	1	1	0.00
11/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1152	1	1	1	0.00
11/09/2017	R212 On 01-February-18			Bond Future	152.05	151.9629	152.0458	151.9629	0.00
11/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2644	3	3	3	0.00
11/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2654	3	3	3	0.00
11/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2664	3	3	3	0.00
11/09/2017	R212 On 03-May-18			Bond Future	154.94	154.8587	154.9392	154.8587	0.00
11/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	659	1	1	1	0.00
11/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	639	1	1	1	0.00
11/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	649	1	1	1	0.00
11/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
11/09/2017	R213 On 02-November-17			Bond Future	9.15	85.2991	84.9244	85.2991	63,283.00
11/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2132	2	2	2	0.00
11/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2175	2	2	2	0.00
11/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2089	2	2	2	0.00
11/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	839	1	1	1	0.00
11/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	816	1	1	1	0.00
11/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	794	1	1	1	0.00
11/09/2017	R213 On 01-February-18			Bond Future	9.21	86.8682	86.4862	86.8682	0.00
11/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3002	3	3	3	0.00
11/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	2962	3	3	3	0.00
11/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2922	3	3	3	0.00
11/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1572	1	2	1	0.00
11/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1597	1	2	1	0.00
11/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1547	1	2	1	0.00
11/09/2017	R213 On 03-May-18			Bond Future	9.26	84.9370	84.5475	84.9370	0.00
11/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4013	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4053	4	4	4	0.00
11/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4092	4	4	4	0.00
11/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	2027	2	2	2	0.00
11/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	2075	2	2	2	0.00
11/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	2051	2	2	2	0.00
11/09/2017	R214 On 02-November-17			Bond Future	9.70	72.2650	71.8426	72.2650	44,034.00
11/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1144	1	1	1	0.00
11/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1204	1	1	1	0.00
11/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1174	1	1	1	0.00
11/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1942	2	2	2	0.00
11/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1984	2	2	2	0.00
11/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1901	2	2	2	0.00
11/09/2017	R214 On 01-February-18			Bond Future	9.76	73.5943	73.1638	73.5943	0.00
11/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2624	3	3	3	0.00
11/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2698	3	3	3	0.00
11/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2661	3	3	3	0.00
11/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	2173	2	2	2	0.00
11/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	2142	2	2	2	0.00
11/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	2205	2	2	2	0.00
11/09/2017	R214 On 03-May-18			Bond Future	9.81	71.6694	71.2305	71.6694	0.00
11/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	3828	4	4	4	0.00
11/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	3866	4	4	4	0.00
11/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3791	4	4	4	0.00
11/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2738	3	3	3	0.00
11/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2709	3	3	3	0.00
11/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2680	3	3	3	0.00
11/09/2017	R248 On 02-November-17			Bond Future	9.79	92.1070	91.5726	92.1070	81,327.00
11/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1454	2	1	2	0.00
11/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1418	2	1	2	0.00
11/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1382	2	1	2	0.00
11/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2729	2	3	2	0.00
11/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2620	2	3	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
11/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2674	2	3	2	0.00
11/09/2017	R248 On 01-February-18			Bond Future	9.85	93.8013	93.2567	93.8013	170.00
11/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3357	4	3	4	0.00
11/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3448	4	3	4	0.00
11/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3402	4	3	4	0.00
11/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	3039	3	3	3	0.00
11/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2957	3	3	3	0.00
11/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2998	3	3	3	0.00
11/09/2017	R248 On 03-May-18			Bond Future	9.91	91.1119	90.5567	91.1119	0.00
11/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	4974	5	5	5	0.00
11/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	4928	5	5	5	0.00
11/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	4881	5	5	5	0.00
11/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3663	3	4	3	0.00
11/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3700	3	4	3	0.00
11/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3625	3	4	3	0.00