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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/11/2018 TO: 01/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0904 On 31-March-36			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
01/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	2025 On 01-November-18			Bond Future	131.91	131.9310	131.9122	131.9310	0.00
01/11/2018	2025 On 07-February-19			Bond Future	133.18	133.2010	133.1798	133.2010	355.00
01/11/2018	2025 On 02-May-19			Bond Future	135.57	135.5954	135.5709	135.5954	0.00
01/11/2018	2025 On 01-August-19			Bond Future	138.30	138.3216	138.2961	138.3216	0.00
01/11/2018	2029 On 01-November-18			Bond Future	100.07	100.0853	100.0711	100.0853	0.00
01/11/2018	2029 On 07-February-19			Bond Future	102.11	102.1219	102.1059	102.1219	2,954.00
01/11/2018	2029 On 02-May-19			Bond Future	102.87	102.8844	102.8660	102.8844	0.00
01/11/2018	2029 On 01-August-19			Bond Future	104.97	104.9885	104.9692	104.9885	0.00
01/11/2018	2030 On 01-November-18			Bond Future	9.76	89.9109	90.2563	89.9109	0.00
01/11/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2030 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2030 On 01-November-18	8.59	Put	Bond Future	7655	8	8	8	0.00
01/11/2018	2030 On 01-November-18	8.58	Put	Bond Future	7724	8	8	8	0.00
01/11/2018	2030 On 01-November-18	9.60	Put	Bond Future	997	1	1	1	0.00
01/11/2018	2030 On 01-November-18	8.90	Put	Bond Future	5542	6	6	6	0.00
01/11/2018	2030 On 01-November-18	8.60	Put	Bond Future	7586	8	8	8	0.00
01/11/2018	2030 On 07-February-19			Bond Future	9.81	87.7065	88.2785	87.7065	53,834.00
01/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	394	0	0	0	4,000.00
01/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1392	1	1	1	4,000.00
01/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	48	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
01/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	50	0	0	0	0.00
01/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	146	0	0	0	1,320.00
01/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3244	3	3	3	0.00
01/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	52	0	0	0	0.00
01/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1182	1	1	1	1,320.00
01/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	741	1	1	1	0.00
01/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	66	0	0	0	0.00
01/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	7164	8	7	8	0.00
01/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5907	6	6	6	0.00
01/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	3267	4	3	4	0.00
01/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	7556	8	8	8	0.00
01/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	2456	3	2	3	0.00
01/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	7622	8	8	8	0.00
01/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	7688	8	8	8	0.00
01/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	900	1	1	1	4,000.00
01/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	4325	5	4	5	0.00
01/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	2172	3	2	3	0.00
01/11/2018	2030 On 02-May-19			Bond Future	9.88	89.2641	89.8444	89.2641	0.00
01/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	3624	3	4	3	0.00
01/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1198	1	1	1	0.00
01/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1241	1	1	1	0.00
01/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	415	0	0	0	3,000.00
01/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1219	1	1	1	3,000.00
01/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	4136	5	4	5	0.00
01/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	4095	4	4	4	0.00
01/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	6530	7	7	7	0.00
01/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	4177	5	4	5	0.00
01/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1721	2	2	2	3,000.00
01/11/2018	2030 On 01-August-19			Bond Future	9.94	87.0645	87.6560	87.0645	0.00
01/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	2863	3	3	3	0.00
01/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	2832	3	3	3	0.00
01/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	2801	3	3	3	0.00
01/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2994	3	3	3	0.00
01/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	3049	3	3	3	0.00

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01/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	3021	3	3	3	0.00
01/11/2018	2032 On 01-November-18			Bond Future	9.96	87.9505	88.3552	87.9505	0.00
01/11/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2032 On 01-November-18	8.75	Put	Bond Future	8569	9	9	9	0.00
01/11/2018	2032 On 01-November-18	8.76	Put	Bond Future	8493	9	8	9	0.00
01/11/2018	2032 On 01-November-18	8.77	Put	Bond Future	8417	9	8	9	0.00
01/11/2018	2032 On 07-February-19			Bond Future	9.99	89.7165	90.4343	89.7165	41,733.00
01/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	47	0	0	0	0.00
01/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	45	0	0	0	0.00
01/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	43	0	0	0	0.00
01/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	8346	9	8	9	0.00
01/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	8419	9	8	9	0.00
01/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	8274	9	8	9	0.00
01/11/2018	2032 On 02-May-19			Bond Future	10.06	87.1523	87.8810	87.1523	0.00
01/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1426	1	1	1	0.00
01/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1450	1	1	1	0.00
01/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1475	1	1	1	0.00
01/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	4341	5	4	5	0.00
01/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	4428	5	4	5	0.00
01/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	4385	5	4	5	0.00
01/11/2018	2032 On 01-August-19			Bond Future	10.12	88.9159	89.6589	88.9159	0.00
01/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3246	3	3	3	0.00
01/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3213	3	3	3	0.00
01/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3180	3	3	3	0.00
01/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	3398	4	3	4	0.00
01/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	3337	4	3	4	0.00
01/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	3367	4	3	4	0.00
01/11/2018	2033 On 01-November-18			Bond Future	102.28	102.2906	102.2762	102.2906	0.00
01/11/2018	2033 On 07-February-19			Bond Future	104.36	104.3719	104.3557	104.3719	5,770.00
01/11/2018	2033 On 02-May-19			Bond Future	105.08	105.1024	105.0838	105.1024	0.00

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01/11/2018	2033 On 01-August-19			Bond Future	107.23	107.2518	107.2323	107.2518	0.00
01/11/2018	2037 On 01-November-18			Bond Future	10.12	88.3903	88.9124	88.3903	0.00
01/11/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2037 On 01-November-18	9.02	Put	Bond Future	8717	9	9	9	0.00
01/11/2018	2037 On 01-November-18	9.03	Put	Bond Future	8631	9	9	9	0.00
01/11/2018	2037 On 01-November-18	9.01	Put	Bond Future	8802	9	9	9	0.00
01/11/2018	2037 On 07-February-19			Bond Future	10.15	85.9047	86.7384	85.9047	49,551.00
01/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	69	0	0	0	0.00
01/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	72	0	0	0	0.00
01/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	75	0	0	0	0.00
01/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	8605	9	9	9	0.00
01/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	8768	10	9	10	0.00
01/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	8686	9	9	9	0.00
01/11/2018	2037 On 02-May-19			Bond Future	10.22	87.4304	88.2770	87.4304	0.00
01/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1665	1	2	1	0.00
01/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1694	1	2	1	0.00
01/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1638	1	2	1	0.00
01/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4832	5	5	5	0.00
01/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4783	5	5	5	0.00
01/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4735	5	5	5	0.00
01/11/2018	2037 On 01-August-19			Bond Future	10.28	84.9434	85.8067	84.9434	0.00
01/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	3703	3	4	3	0.00
01/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	3778	3	4	3	0.00
01/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	3741	3	4	3	0.00
01/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3612	4	4	4	0.00
01/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3578	4	4	4	0.00
01/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3646	4	4	4	0.00
01/11/2018	2038 On 01-November-18			Bond Future	122.36	122.5593	122.3574	122.5593	0.00
01/11/2018	2038 On 07-February-19			Bond Future	123.25	123.4617	123.2539	123.4617	9,848.00
01/11/2018	2038 On 02-May-19			Bond Future	125.47	125.6810	125.4669	125.6810	0.00

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01/11/2018	2038 On 01-August-19			Bond Future	127.98	128.1987	127.9797	128.1987	0.00
01/11/2018	2040 On 01-November-18			Bond Future	10.21	91.4309	91.9876	91.4309	0.00
01/11/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	9.80	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	10.00	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2040 On 01-November-18	8.50	Put	Bond Future	15264	16	15	16	0.00
01/11/2018	2040 On 01-November-18	9.07	Put	Bond Future	9730	10	10	10	0.00
01/11/2018	2040 On 01-November-18	9.10	Put	Bond Future	9451	10	9	10	0.00
01/11/2018	2040 On 01-November-18	10.00	Put	Bond Future	1641	2	2	2	0.00
01/11/2018	2040 On 01-November-18	9.09	Put	Bond Future	9544	10	10	10	0.00
01/11/2018	2040 On 01-November-18	9.80	Put	Bond Future	3290	4	3	4	0.00
01/11/2018	2040 On 01-November-18	9.60	Put	Bond Future	4986	6	5	6	0.00
01/11/2018	2040 On 01-November-18	9.08	Put	Bond Future	9637	10	10	10	0.00
01/11/2018	2040 On 01-November-18	9.20	Put	Bond Future	8532	9	9	9	0.00
01/11/2018	2040 On 07-February-19			Bond Future	10.24	88.7556	89.6855	88.7556	30,795.00
01/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	65	0	0	0	0.00
01/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	70	0	0	0	0.00
01/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	67	0	0	0	0.00
01/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	9561	10	10	10	0.00
01/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	9650	11	10	11	0.00
01/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	9472	10	9	10	0.00
01/11/2018	2040 On 02-May-19			Bond Future	10.30	90.3320	91.2763	90.3320	0.00
01/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	2876	0	3	0	1,150.00
01/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	1855	2	2	2	0.00
01/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1062	0	1	0	1,150.00
01/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	1825	2	2	2	0.00
01/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	1795	1	2	1	0.00

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01/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	5125	6	5	6	0.00
01/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	5177	6	5	6	0.00
01/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	5073	6	5	6	0.00
01/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	6791	0	7	0	0.00
01/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3689	0	4	0	0.00
01/11/2018	2040 On 01-August-19			Bond Future	10.37	87.6534	88.6165	87.6534	0.00
01/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	3844	3	4	3	0.00
01/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	3884	3	4	3	0.00
01/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	3924	3	4	3	0.00
01/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3828	4	4	4	0.00
01/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3902	4	4	4	0.00
01/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3865	4	4	4	0.00
01/11/2018	2044 On 01-November-18			Bond Future	10.20	88.6381	89.2423	88.6381	0.00
01/11/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
01/11/2018	2044 On 01-November-18	9.13	Put	Bond Future	9339	10	9	10	0.00
01/11/2018	2044 On 01-November-18	9.14	Put	Bond Future	9244	10	9	10	0.00
01/11/2018	2044 On 01-November-18	9.12	Put	Bond Future	9434	10	9	10	0.00
01/11/2018	2044 On 07-February-19			Bond Future	10.23	86.0323	86.9749	86.0323	41,680.00
01/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	83	0	0	0	0.00
01/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	87	0	0	0	0.00
01/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	80	0	0	0	0.00
01/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	9391	10	9	10	0.00
01/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	9300	10	9	10	0.00
01/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	9210	10	9	10	0.00
01/11/2018	2044 On 02-May-19			Bond Future	10.30	87.5601	88.5176	87.5601	0.00
01/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	1894	2	2	2	0.00
01/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	1957	2	2	2	0.00
01/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	1925	2	2	2	0.00
01/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	5015	6	5	6	0.00
01/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	5067	6	5	6	0.00
01/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	5119	6	5	6	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
01/11/2018	2044 On 01-August-19			Bond Future	10.36	84.9507	85.9271	84.9507	0.00
01/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4058	4	4	4	0.00
01/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4017	4	4	4	0.00
01/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4099	4	4	4	0.00
01/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3844	4	4	4	0.00
01/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3807	4	4	4	0.00
01/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3771	4	4	4	0.00
01/11/2018	2046 On 01-November-18			Bond Future	115.97	116.2054	115.9680	116.2054	0.00
01/11/2018	2046 On 07-February-19			Bond Future	118.33	118.5701	118.3260	118.5701	12,065.00
01/11/2018	2046 On 02-May-19			Bond Future	118.76	119.0151	118.7643	119.0151	0.00
01/11/2018	2046 On 01-August-19			Bond Future	121.19	121.4494	121.1927	121.4494	0.00
01/11/2018	2050 On 01-November-18			Bond Future	121.30	121.3211	121.3042	121.3211	0.00
01/11/2018	2050 On 07-February-19			Bond Future	122.00	122.0178	121.9987	122.0178	10,049.00
01/11/2018	2050 On 02-May-19			Bond Future	124.19	124.2111	124.1891	124.2111	0.00
01/11/2018	2050 On 01-August-19			Bond Future	124.91	124.9326	124.9095	124.9326	0.00
01/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	AL37 On 01-November-18			Index Future	587.67	587.2290	587.6700	587.2290	0.00
01/11/2018	AL37 On 07-February-19			Index Future	599.97	599.0200	599.9710	599.0200	0.00
01/11/2018	AL37 On 02-May-19			Index Future	610.61	609.6550	610.6100	609.6550	0.00
01/11/2018	AL37 On 01-August-19			Index Future	622.95	621.9810	622.9520	621.9810	0.00
01/11/2018	AL7T On 01-November-18			Index Future	673.63	671.3330	673.6310	671.3330	0.00
01/11/2018	AL7T On 07-February-19			Index Future	688.41	684.8130	688.4070	684.8130	0.00
01/11/2018	AL7T On 02-May-19			Index Future	700.61	696.9710	700.6140	696.9710	0.00
01/11/2018	AL7T On 01-August-19			Index Future	714.78	711.0620	714.7750	711.0620	0.00
01/11/2018	ALBI On 01-November-18			Index Future	608.66	605.8350	608.6550	605.8350	0.00
01/11/2018	ALBI On 07-February-19			Index Future	622.54	618.0000	622.5410	618.0000	906.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2018	ALBI On 02-May-19			Index Future	633.58	628.9710	633.5800	628.9710	0.00
01/11/2018	ALBI On 01-August-19			Index Future	646.39	641.6870	646.3870	641.6870	0.00
01/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C207 On 15-January-20			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
01/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2018	ES33 On 01-November-18			Bond Future	11.31	73.5663	73.9684	73.5663	0.00
01/11/2018	ES33 On 07-February-19			Bond Future	11.40	75.0435	75.6836	75.0435	494.00
01/11/2018	ES33 On 02-May-19			Bond Future	11.51	72.5841	73.2340	72.5841	0.00
01/11/2018	ES33 On 01-August-19			Bond Future	11.61	74.0529	74.7155	74.0529	0.00
01/11/2018	ES42 On 01-November-18			Bond Future	11.54	75.3724	75.8232	75.3724	0.00
01/11/2018	ES42 On 07-February-19			Bond Future	11.63	76.8859	77.6041	76.8859	5,169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2018	ES42 On 02-May-19			Bond Future	11.73	73.9902	74.7195	73.9902	0.00
01/11/2018	ES42 On 01-August-19			Bond Future	11.84	75.4880	76.2318	75.4880	0.00
01/11/2018	GOVI On 01-November-18			GOVI	602.21	599.2070	602.2070	599.2070	0.00
01/11/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 01-November-18	653.51	Put	GOVI	513030	54	51	54	0.00
01/11/2018	GOVI On 01-November-18	653.49	Put	GOVI	512830	54	51	54	0.00
01/11/2018	GOVI On 01-November-18	653.50	Put	GOVI	512930	54	51	54	0.00
01/11/2018	GOVI On 07-February-19			GOVI	615.96	611.2390	615.9620	611.2390	460.00
01/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	505480	55	51	55	0.00
01/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	505580	55	51	55	0.00
01/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	505680	55	51	55	0.00
01/11/2018	GOVI On 02-May-19			GOVI	626.88	622.0910	626.8840	622.0910	0.00
01/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
01/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	209960	26	21	26	0.00
01/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	209760	26	21	26	0.00
01/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	209860	26	21	26	0.00
01/11/2018	GOVI On 01-August-19			GOVI	639.56	634.6680	639.5550	634.6680	0.00
01/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	8650	0	1	0	0.00
01/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	8750	0	1	0	0.00
01/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	8850	0	1	0	0.00
01/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	4	0	4	0.00
01/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	4	0	4	0.00
01/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	4	0	4	0.00
01/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
01/11/2018	IGOV On 01-November-18			Index Future	253.02	253.0510	253.0210	253.0510	0.00
01/11/2018	IGOV On 07-February-19			Index Future	258.17	258.2010	258.1660	258.2010	507.00
01/11/2018	IGOV On 02-May-19			Index Future	262.80	262.8420	262.8010	262.8420	215.00
01/11/2018	IGOV On 01-August-19			Index Future	268.17	268.2160	268.1730	268.2160	0.00
01/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
01/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
01/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0900	102.0800	102.0900	0.00
01/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.04	100.0500	100.0400	100.0500	0.00
01/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
01/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
01/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8200	99.8100	99.8200	0.00
01/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
01/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.11	103.1100	103.1100	103.1100	0.00
01/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.24	99.2500	99.2400	99.2500	0.00
01/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	102.9600	102.9600	102.9600	0.00
01/11/2018	IS02 On 21-September-20			Interest Rate Swap	100.10	100.1200	100.1000	100.1200	0.00
01/11/2018	IS05 On 17-December-20			Interest Rate Swap	97.04	97.0800	97.0400	97.0800	0.00
01/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.36	96.4100	96.3600	96.4100	0.00
01/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.65	95.7200	95.6500	95.7200	0.00
01/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.93	96.0000	95.9300	96.0000	0.00
01/11/2018	IS05 On 21-December-21			Interest Rate Swap	98.21	98.2900	98.2100	98.2900	51.00
01/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.42	98.5100	98.4200	98.5100	0.00
01/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.69	99.7800	99.6900	99.7800	0.00
01/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.68	103.7800	103.6800	103.7800	0.00
01/11/2018	IS05 On 20-December-22			Interest Rate Swap	105.00	105.1100	105.0000	105.1100	0.00
01/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.50	98.6200	98.5000	98.6200	0.00
01/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.59	104.7300	104.5900	104.7300	0.00
01/11/2018	IS05 On 19-September-23			Interest Rate Swap	100.21	100.3600	100.2100	100.3600	0.00
01/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.55	97.7600	97.5500	97.7600	0.00
01/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.65	94.8800	94.6500	94.8800	0.00
01/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.49	93.7200	93.4900	93.7200	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
01/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.71	95.9500	95.7100	95.9500	0.00
01/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.52	99.7600	99.5200	99.7600	0.00
01/11/2018	IS10 On 15-March-27			Interest Rate Swap	98.17	98.4200	98.1700	98.4200	0.00
01/11/2018	IS10 On 21-June-27			Interest Rate Swap	100.29	100.5400	100.2900	100.5400	0.00
01/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.75	106.0000	105.7500	106.0000	0.00
01/11/2018	IS10 On 20-December-27			Interest Rate Swap	106.15	106.4100	106.1500	106.4100	0.00
01/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.79	100.0600	99.7900	100.0600	0.00
01/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.91	107.1800	106.9100	107.1800	0.00
01/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.61	100.9000	100.6100	100.9000	0.00
01/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
01/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
01/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
01/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
01/11/2018	R023 On 01-November-18			Bond Future	8.63	98.2440	98.3175	98.2440	0.00
01/11/2018	R023 On 01-November-18	10.59	Call	Bond Future	6543	6	7	6	0.00
01/11/2018	R023 On 01-November-18	10.58	Call	Bond Future	6511	6	7	6	0.00
01/11/2018	R023 On 01-November-18	10.57	Call	Bond Future	6479	6	6	6	0.00
01/11/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R023 On 07-February-19			Bond Future	8.69	100.2167	100.3611	100.2167	51,739.00
01/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	5932	6	6	6	0.00
01/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	5992	6	6	6	0.00
01/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	5962	6	6	6	0.00
01/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	6	0	0	0	0.00
01/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	6	0	0	0	0.00
01/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	6	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
01/11/2018	R023 On 02-May-19			Bond Future	8.76	98.0656	98.2105	98.0656	0.00
01/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	666	1	1	1	0.00
01/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	653	1	1	1	0.00
01/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	640	1	1	1	0.00
01/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1613	2	2	2	0.00
01/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1631	2	2	2	0.00
01/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1595	2	2	2	0.00
01/11/2018	R023 On 01-August-19			Bond Future	8.80	100.0494	100.1968	100.0494	0.00
01/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1572	1	2	1	0.00
01/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1609	2	2	2	0.00
01/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1590	2	2	2	0.00
01/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	1164	1	1	1	0.00
01/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	1153	1	1	1	0.00
01/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	1175	1	1	1	0.00
01/11/2018	R035 On 01-November-18			Bond Future	10.05	91.8015	92.3237	91.8015	0.00
01/11/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R035 On 01-November-18	8.93	Put	Bond Future	8829	9	9	9	0.00
01/11/2018	R035 On 01-November-18	8.92	Put	Bond Future	8913	9	9	9	0.00
01/11/2018	R035 On 01-November-18	8.94	Put	Bond Future	8744	9	9	9	0.00
01/11/2018	R035 On 07-February-19			Bond Future	10.09	93.6448	94.4404	93.6448	71,509.00
01/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	58	0	0	0	0.00
01/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	63	0	0	0	0.00
01/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	61	0	0	0	0.00
01/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8858	10	9	10	0.00
01/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	8777	10	9	10	0.00
01/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8939	10	9	10	0.00
01/11/2018	R035 On 02-May-19			Bond Future	10.16	90.8066	91.6142	90.8066	0.00
01/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1622	1	2	1	0.00
01/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1650	1	2	1	0.00
01/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1594	1	2	1	0.00
01/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4763	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
01/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4668	5	5	5	0.00
01/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4716	5	5	5	0.00
01/11/2018	R035 On 01-August-19			Bond Future	10.22	92.6438	93.4674	92.6438	0.00
01/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	3695	3	4	3	0.00
01/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	3657	3	4	3	0.00
01/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	3620	3	4	3	0.00
01/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3568	4	4	4	0.00
01/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3602	4	4	4	0.00
01/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3535	4	4	4	0.00
01/11/2018	R186 On 01-November-18			Bond Future	9.30	110.3165	110.6738	110.3165	0.00
01/11/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R186 On 01-November-18	8.52	Put	Bond Future	4704	5	5	5	0.00
01/11/2018	R186 On 01-November-18	8.90	Put	Bond Future	2379	3	2	3	0.00
01/11/2018	R186 On 01-November-18	9.14	Put	Bond Future	943	1	1	1	0.00
01/11/2018	R186 On 01-November-18	7.96	Put	Bond Future	8250	9	8	9	0.00
01/11/2018	R186 On 01-November-18	8.54	Put	Bond Future	4580	5	5	5	0.00
01/11/2018	R186 On 01-November-18	8.53	Put	Bond Future	4642	5	5	5	0.00
01/11/2018	R186 On 01-November-18	8.46	Put	Bond Future	5077	5	5	5	0.00
01/11/2018	R186 On 07-February-19			Bond Future	9.36	107.2247	107.7671	107.2247	65,948.00
01/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1675	1	2	1	6,000.00
01/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	48	0	0	0	0.00
01/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	157	0	0	0	1,000.00
01/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	3726	3	4	3	0.00
01/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	50	0	0	0	0.00
01/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	948	1	1	1	0.00
01/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	3639	3	4	3	0.00
01/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1358	1	1	1	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	396	0	0	0	1,170.00
01/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	52	0	0	0	0.00
01/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	73	0	0	0	210.00
01/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6797	7	7	7	0.00
01/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3809	4	4	4	0.00
01/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	598	1	1	1	1,000.00
01/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1852	2	2	2	0.00
01/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6916	7	7	7	0.00
01/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	6324	7	6	7	0.00
01/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	5189	6	5	6	0.00
01/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6857	7	7	7	0.00
01/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	2423	3	2	3	1,000.00
01/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	576	1	1	1	1,170.00
01/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1541	2	2	2	0.00
01/11/2018	R186 On 02-May-19			Bond Future	9.43	109.1286	109.6783	109.1286	0.00
01/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	506	0	1	0	3,250.00
01/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1144	1	1	1	0.00
01/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3213	3	3	3	0.00
01/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1124	1	1	1	0.00
01/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4464	4	4	4	0.00
01/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	1793	2	2	2	200.00
01/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1661	1	2	1	3,250.00
01/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4017	4	4	4	0.00
01/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1103	1	1	1	0.00
01/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	342	0	0	0	7,000.00
01/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	571	0	1	0	200.00
01/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1534	1	2	1	90.00
01/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	470	0	0	0	90.00
01/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1083	1	1	1	7,000.00
01/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4259	4	4	4	0.00
01/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5651	6	6	6	0.00
01/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	5071	6	5	6	0.00
01/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2495	3	2	3	0.00
01/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4704	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
01/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	3482	4	3	4	0.00
01/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2798	3	3	3	0.00
01/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1432	2	1	2	7,000.00
01/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	1025	1	1	1	3,250.00
01/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	3409	4	3	4	0.00
01/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	965	1	1	1	200.00
01/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	1104	1	1	1	90.00
01/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	3446	4	3	4	0.00
01/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2644	3	3	3	0.00
01/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4931	5	5	5	0.00
01/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	3373	4	3	4	0.00
01/11/2018	R186 On 01-August-19			Bond Future	9.49	106.0332	106.5935	106.0332	0.00
01/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	2699	2	3	2	0.00
01/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	2760	2	3	2	0.00
01/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	2730	2	3	2	0.00
01/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2489	3	2	3	0.00
01/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2465	3	2	3	0.00
01/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2512	3	3	3	0.00
01/11/2018	R197 On 01-November-18			Bond Future	300.87	300.9176	300.8738	300.9176	0.00
01/11/2018	R197 On 07-February-19			Bond Future	299.64	299.6893	299.6400	299.6893	2,355.00
01/11/2018	R197 On 02-May-19			Bond Future	305.02	305.0763	305.0198	305.0763	0.00
01/11/2018	R197 On 01-August-19			Bond Future	303.70	303.7543	303.6954	303.7543	0.00
01/11/2018	R202 On 01-November-18			Bond Future	234.97	235.0034	234.9701	235.0034	0.00
01/11/2018	R202 On 07-February-19			Bond Future	235.84	235.8805	235.8432	235.8805	8,979.00
01/11/2018	R202 On 02-May-19			Bond Future	240.08	240.1203	240.0774	240.1203	0.00
01/11/2018	R202 On 01-August-19			Bond Future	240.97	241.0147	240.9697	241.0147	0.00
01/11/2018	R207 On 01-November-18			Bond Future	6.55	103.0288	103.0213	103.0288	0.00
01/11/2018	R207 On 01-November-18	6.75	Call	Bond Future	227	0	0	0	0.00
01/11/2018	R207 On 01-November-18	6.76	Call	Bond Future	238	0	0	0	0.00
01/11/2018	R207 On 01-November-18	6.74	Call	Bond Future	215	0	0	0	0.00
01/11/2018	R207 On 01-November-18	6.74	Put	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
01/11/2018	R207 On 01-November-18	6.75	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 01-November-18	6.76	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 07-February-19			Bond Future	6.24	101.4518	101.4484	101.4518	17,731.00
01/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	306	0	0	0	0.00
01/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	299	0	0	0	0.00
01/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	291	0	0	0	0.00
01/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	47	0	0	0	0.00
01/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	48	0	0	0	0.00
01/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	46	0	0	0	0.00
01/11/2018	R207 On 02-May-19			Bond Future	5.73	103.2533	103.2476	103.2533	0.00
01/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1259	1	1	1	0.00
01/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1272	1	1	1	0.00
01/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1265	1	1	1	0.00
01/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 01-August-19			Bond Future	4.28	101.6992	101.6929	101.6992	0.00
01/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1333	1	1	1	0.00
01/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1337	1	1	1	0.00
01/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1342	1	1	1	0.00
01/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R208 On 01-November-18			Bond Future	7.72	98.4594	98.5885	98.4594	0.00
01/11/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R208 On 01-November-18	7.12	Put	Bond Future	1285	1	1	1	0.00
01/11/2018	R208 On 01-November-18	7.10	Put	Bond Future	1329	1	1	1	0.00
01/11/2018	R208 On 01-November-18	7.11	Put	Bond Future	1307	1	1	1	0.00
01/11/2018	R208 On 07-February-19			Bond Future	7.71	100.4365	100.6317	100.4365	21,618.00
01/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	28	0	0	0	0.00
01/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	27	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
01/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	26	0	0	0	0.00
01/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1246	1	1	1	0.00
01/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1283	1	1	1	0.00
01/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1265	1	1	1	0.00
01/11/2018	R208 On 02-May-19			Bond Future	7.70	98.8184	99.0150	98.8184	0.00
01/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	855	1	1	1	0.00
01/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	868	1	1	1	0.00
01/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	882	1	1	1	0.00
01/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	308	0	0	0	0.00
01/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	316	0	0	0	0.00
01/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	312	0	0	0	0.00
01/11/2018	R208 On 01-August-19			Bond Future	7.62	100.8175	101.0176	100.8175	0.00
01/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1148	1	1	1	0.00
01/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1137	1	1	1	0.00
01/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1125	1	1	1	0.00
01/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	332	0	0	0	0.00
01/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	326	0	0	0	0.00
01/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	329	0	0	0	0.00
01/11/2018	R209 On 01-November-18			Bond Future	10.00	69.5797	70.0204	69.5797	0.00
01/11/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69133	69	69	69	0.00
01/11/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69133	69	69	69	0.00
01/11/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	10.00	Call	Bond Future	31	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.64	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.82	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.97	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.94	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	10.57	Call	Bond Future	3459	3	3	3	0.00
01/11/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.84	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.98	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
01/11/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69133	69	69	69	0.00
01/11/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.49	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.97	Put	Bond Future	156	1	0	1	0.00
01/11/2018	R209 On 01-November-18	10.00	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.64	Put	Bond Future	2272	3	2	3	0.00
01/11/2018	R209 On 01-November-18	9.47	Put	Bond Future	3399	4	3	4	0.00
01/11/2018	R209 On 01-November-18	9.82	Put	Bond Future	1106	2	1	2	0.00
01/11/2018	R209 On 01-November-18	8.98	Put	Bond Future	6797	7	7	7	0.00
01/11/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.84	Put	Bond Future	979	1	1	1	0.00
01/11/2018	R209 On 01-November-18	8.99	Put	Bond Future	6725	7	7	7	0.00
01/11/2018	R209 On 01-November-18	9.49	Put	Bond Future	3265	4	3	4	0.00
01/11/2018	R209 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.94	Put	Bond Future	345	1	0	1	0.00
01/11/2018	R209 On 01-November-18	9.98	Put	Bond Future	94	1	0	1	0.00
01/11/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	9.34	Put	Bond Future	4279	5	4	5	0.00
01/11/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/11/2018	R209 On 01-November-18	8.89	Put	Bond Future	7446	8	7	8	0.00
01/11/2018	R209 On 07-February-19			Bond Future	10.03	70.9768	71.6810	70.9768	127,539.00
01/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	83	0	0	0	0.00
01/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	79	0	0	0	0.00
01/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	630	0	1	0	4,000.00
01/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	113	0	0	0	4,000.00
01/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	86	0	0	0	0.00
01/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2438	2	2	2	0.00
01/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	6661	7	7	7	0.00
01/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	7269	8	7	8	0.00
01/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3755	4	4	4	0.00
01/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	7200	8	7	8	0.00
01/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	7132	8	7	8	0.00
01/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1381	2	1	2	4,000.00
01/11/2018	R209 On 02-May-19			Bond Future	10.09	69.0876	69.8028	69.0876	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
01/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1491	1	1	1	0.00
01/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1467	1	1	1	0.00
01/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2187	0	2	0	760.00
01/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	791	0	1	0	760.00
01/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1515	1	2	1	0.00
01/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	4978	0	5	0	0.00
01/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	5531	0	6	0	0.00
01/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	4022	5	4	5	0.00
01/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1293	0	1	0	760.00
01/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	3024	0	3	0	0.00
01/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3982	4	4	4	0.00
01/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3941	4	4	4	0.00
01/11/2018	R209 On 01-August-19			Bond Future	10.14	70.4856	71.2149	70.4856	0.00
01/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3127	3	3	3	0.00
01/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3192	3	3	3	0.00
01/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3160	3	3	3	0.00
01/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	3020	3	3	3	0.00
01/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	3048	3	3	3	0.00
01/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2992	3	3	3	0.00
01/11/2018	R210 On 01-November-18			Bond Future	186.09	186.1181	186.0913	186.1181	0.00
01/11/2018	R210 On 07-February-19			Bond Future	189.88	189.9051	189.8750	189.9051	2,708.00
01/11/2018	R210 On 02-May-19			Bond Future	190.73	190.7627	190.7280	190.7627	0.00
01/11/2018	R210 On 01-August-19			Bond Future	194.63	194.6642	194.6279	194.6642	0.00
01/11/2018	R212 On 01-November-18			Bond Future	155.23	155.2529	155.2300	155.2529	0.00
01/11/2018	R212 On 07-February-19			Bond Future	156.23	156.2566	156.2310	156.2566	4,946.00
01/11/2018	R212 On 02-May-19			Bond Future	159.04	159.0655	159.0360	159.0655	0.00
01/11/2018	R212 On 01-August-19			Bond Future	162.22	162.2474	162.2166	162.2474	0.00
01/11/2018	R213 On 01-November-18			Bond Future	9.85	80.8286	81.1965	80.8286	0.00
01/11/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R213 On 01-November-18	8.64	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
01/11/2018	R213 On 01-November-18	8.65	Put	Bond Future	7730	8	8	8	0.00
01/11/2018	R213 On 01-November-18	8.64	Put	Bond Future	7798	8	8	8	0.00
01/11/2018	R213 On 01-November-18	8.66	Put	Bond Future	7661	8	8	8	0.00
01/11/2018	R213 On 07-February-19			Bond Future	9.90	82.4516	83.0420	82.4516	32,324.00
01/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	46	0	0	0	0.00
01/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	48	0	0	0	0.00
01/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	50	0	0	0	0.00
01/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	7724	8	8	8	0.00
01/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	7658	8	8	8	0.00
01/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	7789	8	8	8	0.00
01/11/2018	R213 On 02-May-19			Bond Future	9.96	80.3656	80.9646	80.3656	0.00
01/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1203	1	1	1	0.00
01/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1181	1	1	1	0.00
01/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1160	1	1	1	0.00
01/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	4027	4	4	4	0.00
01/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	4067	4	4	4	0.00
01/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3987	4	4	4	0.00
01/11/2018	R213 On 01-August-19			Bond Future	10.02	81.9914	82.6022	81.9914	0.00
01/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	2821	3	3	3	0.00
01/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	2851	3	3	3	0.00
01/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	2882	3	3	3	0.00
01/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2997	3	3	3	0.00
01/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	3052	3	3	3	0.00
01/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	3024	3	3	3	0.00
01/11/2018	R214 On 01-November-18			Bond Future	10.17	68.5883	69.0422	68.5883	0.00
01/11/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R214 On 01-November-18	9.00	Put	Bond Future	8262	9	8	9	0.00
01/11/2018	R214 On 01-November-18	8.98	Put	Bond Future	8417	9	8	9	0.00
01/11/2018	R214 On 01-November-18	8.99	Put	Bond Future	8339	9	8	9	0.00
01/11/2018	R214 On 07-February-19			Bond Future	10.21	69.9655	70.6910	69.9655	29,770.00
01/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	56	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
01/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	58	0	0	0	0.00
01/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	54	0	0	0	0.00
01/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	8300	9	8	9	0.00
01/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	8226	9	8	9	0.00
01/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	8151	9	8	9	0.00
01/11/2018	R214 On 02-May-19			Bond Future	10.26	67.9113	68.6482	67.9113	0.00
01/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1571	1	2	1	0.00
01/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1521	1	2	1	0.00
01/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1546	1	2	1	0.00
01/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	4178	5	4	5	0.00
01/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	4136	5	4	5	0.00
01/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	4220	5	4	5	0.00
01/11/2018	R214 On 01-August-19			Bond Future	10.32	69.2853	70.0367	69.2853	0.00
01/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3339	3	3	3	0.00
01/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3372	3	3	3	0.00
01/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3306	3	3	3	0.00
01/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	3278	4	3	4	0.00
01/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	3248	4	3	4	0.00
01/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	3219	4	3	4	0.00
01/11/2018	R248 On 01-November-18			Bond Future	10.18	87.6932	88.3117	87.6932	0.00
01/11/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
01/11/2018	R248 On 01-November-18	9.02	Put	Bond Future	10517	11	11	11	0.00
01/11/2018	R248 On 01-November-18	9.03	Put	Bond Future	10417	11	10	11	0.00
01/11/2018	R248 On 01-November-18	9.01	Put	Bond Future	10618	11	11	11	0.00
01/11/2018	R248 On 07-February-19			Bond Future	10.22	89.4541	90.4193	89.4541	110,913.00
01/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	53	0	0	0	0.00
01/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	56	0	0	0	0.00
01/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	51	0	0	0	0.00
01/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	10357	11	10	11	0.00
01/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	10551	11	11	11	0.00
01/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	10454	11	10	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
01/11/2018	R248 On 02-May-19			Bond Future	10.27	86.6048	87.5853	86.6048	0.00
01/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	1994	2	2	2	0.00
01/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2027	2	2	2	0.00
01/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	1962	2	2	2	0.00
01/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	5049	6	5	6	0.00
01/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	5156	6	5	6	0.00
01/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	5102	6	5	6	0.00
01/11/2018	R248 On 01-August-19			Bond Future	10.33	88.3570	89.3570	88.3570	0.00
01/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4223	4	4	4	0.00
01/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4181	4	4	4	0.00
01/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4139	4	4	4	0.00
01/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3998	4	4	4	0.00
01/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	4035	5	4	5	0.00
01/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3960	4	4	4	0.00