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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	2025 On 01-February-18			Bond Future	128.45	128.4510	128.4544	128.4510	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 01-February-18	133.90	Put	Bond Future	5446	5	5446	5	0.00
12/12/2017	2025 On 01-February-18	133.88	Put	Bond Future	5426	5	5426	5	0.00
12/12/2017	2025 On 01-February-18	133.89	Put	Bond Future	5436	5	5436	5	0.00
12/12/2017	2025 On 03-May-18			Bond Future	130.86	130.8588	130.8613	130.8588	0.00
12/12/2017	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 03-May-18	133.21	Put	Bond Future	2349	2	2349	2	0.00
12/12/2017	2025 On 03-May-18	133.20	Put	Bond Future	2339	2	2339	2	0.00
12/12/2017	2025 On 03-May-18	133.22	Put	Bond Future	2359	2	2359	2	0.00
12/12/2017	2025 On 02-August-18			Bond Future	133.32	133.3149	133.3166	133.3149	0.00
12/12/2017	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2025 On 02-August-18	136.66	Put	Bond Future	3343	3	3343	3	0.00
12/12/2017	2025 On 02-August-18	136.67	Put	Bond Future	3353	3	3353	3	0.00
12/12/2017	2025 On 02-August-18	136.65	Put	Bond Future	3333	3	3333	3	0.00
12/12/2017	2029 On 01-February-18			Bond Future	99.52	99.5128	99.5156	99.5128	1,370.00
12/12/2017	2029 On 03-May-18			Bond Future	100.36	100.3601	100.3622	100.3601	0.00
12/12/2017	2029 On 02-August-18			Bond Future	102.28	102.2778	102.2793	102.2778	0.00
12/12/2017	2030 On 01-February-18			Bond Future	9.76	88.1164	9.7639	88.1164	70,732.00
12/12/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 01-February-18	9.37	Put	Bond Future	2561	2	2561	2	0.00
12/12/2017	2030 On 01-February-18	9.38	Put	Bond Future	2494	2	2494	2	0.00
12/12/2017	2030 On 01-February-18	9.39	Put	Bond Future	2428	2	2428	2	0.00
12/12/2017	2030 On 03-May-18			Bond Future	9.84	89.7615	9.8419	89.7615	0.00
12/12/2017	2030 On 03-May-18	9.49	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 03-May-18	9.51	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 03-May-18	9.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	2030 On 03-May-18	9.50	Put	Bond Future	2178	2	2178	2	0.00
12/12/2017	2030 On 03-May-18	9.51	Put	Bond Future	2113	2	2113	2	0.00
12/12/2017	2030 On 03-May-18	9.49	Put	Bond Future	2243	2	2243	2	0.00
12/12/2017	2030 On 02-August-18			Bond Future	9.92	87.4537	9.9214	87.4537	0.00
12/12/2017	2030 On 02-August-18	9.46	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 02-August-18	9.47	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 02-August-18	9.45	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2030 On 02-August-18	9.47	Put	Bond Future	2838	3	2838	3	0.00
12/12/2017	2030 On 02-August-18	9.45	Put	Bond Future	2967	3	2967	3	0.00
12/12/2017	2030 On 02-August-18	9.46	Put	Bond Future	2902	3	2902	3	0.00
12/12/2017	2032 On 01-February-18			Bond Future	9.94	90.5170	9.9404	90.5170	46,184.00
12/12/2017	2032 On 01-February-18	9.57	Call	Bond Future	824	1	824	1	0.00
12/12/2017	2032 On 01-February-18	9.30	Call	Bond Future	387	0	387	0	7,800.00
12/12/2017	2032 On 01-February-18	9.56	Call	Bond Future	804	1	804	1	0.00
12/12/2017	2032 On 01-February-18	9.20	Call	Bond Future	281	0	281	0	7,500.00
12/12/2017	2032 On 01-February-18	9.45	Call	Bond Future	601	1	601	1	750.00
12/12/2017	2032 On 01-February-18	9.40	Call	Bond Future	522	1	522	1	6,800.00
12/12/2017	2032 On 01-February-18	9.55	Call	Bond Future	783	1	783	1	0.00
12/12/2017	2032 On 01-February-18	9.20	Put	Bond Future	5543	5	5543	5	0.00
12/12/2017	2032 On 01-February-18	9.56	Put	Bond Future	3452	3	3452	3	0.00
12/12/2017	2032 On 01-February-18	9.45	Put	Bond Future	4037	4	4037	4	0.00
12/12/2017	2032 On 01-February-18	9.40	Put	Bond Future	4319	4	4319	4	0.00
12/12/2017	2032 On 01-February-18	9.55	Put	Bond Future	3503	3	3503	3	0.00
12/12/2017	2032 On 01-February-18	9.57	Put	Bond Future	3402	3	3402	3	0.00
12/12/2017	2032 On 01-February-18	9.30	Put	Bond Future	4913	5	4913	5	0.00
12/12/2017	2032 On 03-May-18			Bond Future	10.02	88.0498	10.0169	88.0498	0.00
12/12/2017	2032 On 03-May-18	9.70	Call	Bond Future	2311	2	2311	2	0.00
12/12/2017	2032 On 03-May-18	9.71	Call	Bond Future	2340	2	2340	2	0.00
12/12/2017	2032 On 03-May-18	9.72	Call	Bond Future	2368	3	2368	3	0.00
12/12/2017	2032 On 03-May-18	9.72	Put	Bond Future	4393	4	4393	4	0.00
12/12/2017	2032 On 03-May-18	9.70	Put	Bond Future	4476	4	4476	4	0.00
12/12/2017	2032 On 03-May-18	9.71	Put	Bond Future	4434	4	4434	4	0.00
12/12/2017	2032 On 02-August-18			Bond Future	10.09	89.7153	10.0922	89.7153	0.00
12/12/2017	2032 On 02-August-18	9.68	Call	Bond Future	2785	3	2785	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	2032 On 02-August-18	9.67	Call	Bond Future	2757	3	2757	3	0.00
12/12/2017	2032 On 02-August-18	9.66	Call	Bond Future	2730	3	2730	3	0.00
12/12/2017	2032 On 02-August-18	9.67	Put	Bond Future	5612	5	5612	5	0.00
12/12/2017	2032 On 02-August-18	9.66	Put	Bond Future	5654	5	5654	5	0.00
12/12/2017	2032 On 02-August-18	9.68	Put	Bond Future	5570	5	5570	5	0.00
12/12/2017	2033 On 01-February-18			Bond Future	102.45	102.4448	102.4479	102.4448	5,283.00
12/12/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 01-February-18	109.65	Put	Bond Future	7202	7	7202	7	0.00
12/12/2017	2033 On 01-February-18	109.66	Put	Bond Future	7212	7	7212	7	0.00
12/12/2017	2033 On 01-February-18	109.64	Put	Bond Future	7192	7	7192	7	0.00
12/12/2017	2033 On 03-May-18			Bond Future	103.28	103.2765	103.2790	103.2765	0.00
12/12/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 03-May-18	107.69	Put	Bond Future	4411	4	4411	4	0.00
12/12/2017	2033 On 03-May-18	107.70	Put	Bond Future	4421	4	4421	4	0.00
12/12/2017	2033 On 03-May-18	107.71	Put	Bond Future	4431	4	4431	4	0.00
12/12/2017	2033 On 02-August-18			Bond Future	105.25	105.2500	105.2518	105.2500	0.00
12/12/2017	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2033 On 02-August-18	109.93	Put	Bond Future	4678	5	4678	5	0.00
12/12/2017	2033 On 02-August-18	109.94	Put	Bond Future	4688	5	4688	5	0.00
12/12/2017	2033 On 02-August-18	109.92	Put	Bond Future	4668	5	4668	5	0.00
12/12/2017	2037 On 01-February-18			Bond Future	10.15	86.7107	10.1485	86.7107	53,670.00
12/12/2017	2037 On 01-February-18	9.88	Call	Bond Future	1200	1	1200	1	2,000.00
12/12/2017	2037 On 01-February-18	9.82	Call	Bond Future	1045	1	1045	1	0.00
12/12/2017	2037 On 01-February-18	9.83	Call	Bond Future	1070	1	1070	1	0.00
12/12/2017	2037 On 01-February-18	9.81	Call	Bond Future	1021	1	1021	1	0.00
12/12/2017	2037 On 01-February-18	10.32	Call	Bond Future	2770	3	2770	3	0.00
12/12/2017	2037 On 01-February-18	10.72	Call	Bond Future	4751	5	4751	5	0.00
12/12/2017	2037 On 01-February-18	10.72	Put	Bond Future	657	1	657	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	2037 On 01-February-18	10.32	Put	Bond Future	1508	1	1508	1	2,000.00
12/12/2017	2037 On 01-February-18	9.83	Put	Bond Future	3492	3	3492	3	0.00
12/12/2017	2037 On 01-February-18	9.81	Put	Bond Future	3598	3	3598	3	0.00
12/12/2017	2037 On 01-February-18	9.88	Put	Bond Future	3234	3	3234	3	0.00
12/12/2017	2037 On 01-February-18	9.82	Put	Bond Future	3545	3	3545	3	0.00
12/12/2017	2037 On 03-May-18			Bond Future	10.22	88.3297	10.2249	88.3297	0.00
12/12/2017	2037 On 03-May-18	9.97	Call	Bond Future	2814	3	2814	3	0.00
12/12/2017	2037 On 03-May-18	9.99	Call	Bond Future	2879	3	2879	3	0.00
12/12/2017	2037 On 03-May-18	9.98	Call	Bond Future	2846	3	2846	3	0.00
12/12/2017	2037 On 03-May-18	9.98	Put	Bond Future	4674	4	4674	4	0.00
12/12/2017	2037 On 03-May-18	9.97	Put	Bond Future	4718	5	4718	5	0.00
12/12/2017	2037 On 03-May-18	9.99	Put	Bond Future	4631	4	4631	4	0.00
12/12/2017	2037 On 02-August-18			Bond Future	10.30	85.7444	10.3025	85.7444	0.00
12/12/2017	2037 On 02-August-18	9.95	Call	Bond Future	3341	4	3341	4	0.00
12/12/2017	2037 On 02-August-18	9.96	Call	Bond Future	3372	4	3372	4	0.00
12/12/2017	2037 On 02-August-18	9.97	Call	Bond Future	3404	4	3404	4	0.00
12/12/2017	2037 On 02-August-18	9.97	Put	Bond Future	5865	6	5865	6	0.00
12/12/2017	2037 On 02-August-18	9.95	Put	Bond Future	5953	6	5953	6	0.00
12/12/2017	2037 On 02-August-18	9.96	Put	Bond Future	5909	6	5909	6	0.00
12/12/2017	2038 On 01-February-18			Bond Future	124.04	123.2521	124.0434	123.2521	19,692.00
12/12/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 01-February-18	136.93	Put	Bond Future	12887	14	12887	14	0.00
12/12/2017	2038 On 01-February-18	136.95	Put	Bond Future	12907	14	12907	14	0.00
12/12/2017	2038 On 01-February-18	136.94	Put	Bond Future	12897	14	12897	14	0.00
12/12/2017	2038 On 03-May-18			Bond Future	126.37	125.5624	126.3677	125.5624	0.00
12/12/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 03-May-18	132.27	Put	Bond Future	5902	7	5902	7	0.00
12/12/2017	2038 On 03-May-18	132.29	Put	Bond Future	5922	7	5922	7	0.00
12/12/2017	2038 On 03-May-18	132.28	Put	Bond Future	5912	7	5912	7	0.00
12/12/2017	2038 On 02-August-18			Bond Future	128.73	127.9117	128.7316	127.9117	0.00

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12/12/2017	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2038 On 02-August-18	134.53	Put	Bond Future	5798	7	5798	7	0.00
12/12/2017	2038 On 02-August-18	134.54	Put	Bond Future	5808	7	5808	7	0.00
12/12/2017	2038 On 02-August-18	134.55	Put	Bond Future	5818	7	5818	7	0.00
12/12/2017	2040 On 01-February-18			Bond Future	10.23	89.7511	10.2337	89.7511	25,970.00
12/12/2017	2040 On 01-February-18	9.87	Call	Bond Future	1031	1	1031	1	0.00
12/12/2017	2040 On 01-February-18	9.89	Call	Bond Future	1081	1	1081	1	0.00
12/12/2017	2040 On 01-February-18	9.88	Call	Bond Future	1056	1	1056	1	0.00
12/12/2017	2040 On 01-February-18	9.88	Put	Bond Future	3930	4	3930	4	0.00
12/12/2017	2040 On 01-February-18	9.89	Put	Bond Future	3872	4	3872	4	0.00
12/12/2017	2040 On 01-February-18	9.87	Put	Bond Future	3988	4	3988	4	0.00
12/12/2017	2040 On 03-May-18			Bond Future	10.31	91.4268	10.3104	91.4268	0.00
12/12/2017	2040 On 03-May-18	10.07	Call	Bond Future	3063	3	3063	3	0.00
12/12/2017	2040 On 03-May-18	10.08	Call	Bond Future	3098	3	3098	3	0.00
12/12/2017	2040 On 03-May-18	10.00	Call	Bond Future	2827	3	2827	3	1,500.00
12/12/2017	2040 On 03-May-18	9.00	Call	Bond Future	639	1	639	1	1,500.00
12/12/2017	2040 On 03-May-18	10.06	Call	Bond Future	3029	3	3029	3	0.00
12/12/2017	2040 On 03-May-18	10.06	Put	Bond Future	5021	5	5021	5	0.00
12/12/2017	2040 On 03-May-18	9.00	Put	Bond Future	11922	12	11922	12	0.00
12/12/2017	2040 On 03-May-18	10.00	Put	Bond Future	5307	5	5307	5	0.00
12/12/2017	2040 On 03-May-18	10.07	Put	Bond Future	4974	5	4974	5	0.00
12/12/2017	2040 On 03-May-18	10.08	Put	Bond Future	4928	5	4928	5	0.00
12/12/2017	2040 On 02-August-18			Bond Future	10.39	88.6497	10.3884	88.6497	0.00
12/12/2017	2040 On 02-August-18	10.05	Call	Bond Future	3687	4	3687	4	0.00
12/12/2017	2040 On 02-August-18	10.04	Call	Bond Future	3653	4	3653	4	0.00
12/12/2017	2040 On 02-August-18	10.03	Call	Bond Future	3619	4	3619	4	0.00
12/12/2017	2040 On 02-August-18	10.04	Put	Bond Future	6405	6	6405	6	0.00
12/12/2017	2040 On 02-August-18	10.03	Put	Bond Future	6452	6	6452	6	0.00
12/12/2017	2040 On 02-August-18	10.05	Put	Bond Future	6358	6	6358	6	0.00
12/12/2017	2044 On 01-February-18			Bond Future	10.28	86.6537	10.2829	86.6537	22,082.00
12/12/2017	2044 On 01-February-18	9.89	Call	Bond Future	977	1	977	1	0.00
12/12/2017	2044 On 01-February-18	9.90	Call	Bond Future	1001	1	1001	1	0.00

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12/12/2017	2044 On 01-February-18	9.91	Call	Bond Future	1026	1	1026	1	0.00
12/12/2017	2044 On 01-February-18	9.91	Put	Bond Future	4075	4	4075	4	0.00
12/12/2017	2044 On 01-February-18	9.89	Put	Bond Future	4195	4	4195	4	0.00
12/12/2017	2044 On 01-February-18	9.90	Put	Bond Future	4134	4	4134	4	0.00
12/12/2017	2044 On 03-May-18			Bond Future	10.36	88.2715	10.3580	88.2715	0.00
12/12/2017	2044 On 03-May-18	10.11	Call	Bond Future	3080	3	3080	3	0.00
12/12/2017	2044 On 03-May-18	10.10	Call	Bond Future	3045	3	3045	3	0.00
12/12/2017	2044 On 03-May-18	10.09	Call	Bond Future	3011	3	3011	3	0.00
12/12/2017	2044 On 03-May-18	10.10	Put	Bond Future	5108	5	5108	5	0.00
12/12/2017	2044 On 03-May-18	10.09	Put	Bond Future	5156	5	5156	5	0.00
12/12/2017	2044 On 03-May-18	10.11	Put	Bond Future	5061	5	5061	5	0.00
12/12/2017	2044 On 02-August-18			Bond Future	10.43	85.5600	10.4343	85.5600	0.00
12/12/2017	2044 On 02-August-18	10.05	Call	Bond Future	3585	4	3585	4	0.00
12/12/2017	2044 On 02-August-18	10.07	Call	Bond Future	3652	4	3652	4	0.00
12/12/2017	2044 On 02-August-18	10.06	Call	Bond Future	3618	4	3618	4	0.00
12/12/2017	2044 On 02-August-18	10.06	Put	Bond Future	6598	6	6598	6	0.00
12/12/2017	2044 On 02-August-18	10.07	Put	Bond Future	6549	6	6549	6	0.00
12/12/2017	2044 On 02-August-18	10.05	Put	Bond Future	6646	6	6646	6	0.00
12/12/2017	2046 On 01-February-18			Bond Future	115.87	115.8699	115.8742	115.8699	21,177.00
12/12/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 01-February-18	132.90	Put	Bond Future	17026	17	17026	17	0.00
12/12/2017	2046 On 01-February-18	132.91	Put	Bond Future	17036	17	17036	17	0.00
12/12/2017	2046 On 01-February-18	132.92	Put	Bond Future	17046	17	17046	17	0.00
12/12/2017	2046 On 03-May-18			Bond Future	116.45	116.4422	116.4456	116.4422	0.00
12/12/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 03-May-18	127.94	Put	Bond Future	11494	11	11494	11	0.00
12/12/2017	2046 On 03-May-18	127.95	Put	Bond Future	11504	12	11504	12	0.00
12/12/2017	2046 On 03-May-18	127.93	Put	Bond Future	11484	11	11484	11	0.00
12/12/2017	2046 On 02-August-18			Bond Future	118.67	118.6673	118.6700	118.6673	0.00
12/12/2017	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2046 On 02-August-18	128.79	Put	Bond Future	10120	10	10120	10	0.00
12/12/2017	2046 On 02-August-18	128.77	Put	Bond Future	10100	10	10100	10	0.00
12/12/2017	2046 On 02-August-18	128.78	Put	Bond Future	10110	10	10110	10	0.00
12/12/2017	2050 On 01-February-18			Bond Future	122.18	122.1786	122.1826	122.1786	24,012.00
12/12/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 01-February-18	140.24	Put	Bond Future	18057	18	18057	18	0.00
12/12/2017	2050 On 01-February-18	140.23	Put	Bond Future	18047	18	18047	18	0.00
12/12/2017	2050 On 01-February-18	140.25	Put	Bond Future	18067	18	18067	18	0.00
12/12/2017	2050 On 03-May-18			Bond Future	124.47	124.4688	124.4720	124.4688	0.00
12/12/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 03-May-18	135.63	Put	Bond Future	11158	11	11158	11	0.00
12/12/2017	2050 On 03-May-18	135.61	Put	Bond Future	11138	11	11138	11	0.00
12/12/2017	2050 On 03-May-18	135.62	Put	Bond Future	11148	11	11148	11	0.00
12/12/2017	2050 On 02-August-18			Bond Future	125.12	125.1141	125.1166	125.1141	0.00
12/12/2017	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/12/2017	2050 On 02-August-18	137.54	Put	Bond Future	12423	12	12423	12	0.00
12/12/2017	2050 On 02-August-18	137.52	Put	Bond Future	12403	12	12403	12	0.00
12/12/2017	2050 On 02-August-18	137.53	Put	Bond Future	12413	12	12413	12	0.00
12/12/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	AL37 On 01-February-18			Index Future	553.85	554.5090	553.8510	554.5090	0.00
12/12/2017	AL37 On 03-May-18			Index Future	564.19	564.8620	564.1910	564.8620	0.00
12/12/2017	AL37 On 02-August-18			Index Future	574.86	575.5490	574.8620	575.5490	0.00
12/12/2017	AL7T On 01-February-18			Index Future	631.19	632.7630	631.1920	632.7630	0.00
12/12/2017	AL7T On 03-May-18			Index Future	642.98	644.5770	642.9760	644.5770	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
12/12/2017	AL7T On 02-August-18			Index Future	655.14	656.7730	655.1370	656.7730	0.00
12/12/2017	ALBI On 01-February-18			Index Future	569.07	570.7340	569.0730	570.7340	760.00
12/12/2017	ALBI On 03-May-18			Index Future	579.70	581.3900	579.6970	581.3900	0.00
12/12/2017	ALBI On 02-August-18			Index Future	590.66	592.3890	590.6620	592.3890	0.00
12/12/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	EL28 On 01-February-18			Bond Future	127.01	127.0015	127.0075	127.0015	0.00
12/12/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 01-February-18	132.30	Put	Bond Future	5293	5	5293	5	0.00
12/12/2017	EL28 On 01-February-18	132.31	Put	Bond Future	5303	5	5303	5	0.00
12/12/2017	EL28 On 01-February-18	132.29	Put	Bond Future	5283	5	5283	5	0.00
12/12/2017	EL28 On 03-May-18			Bond Future	127.63	127.6226	127.6278	127.6226	0.00
12/12/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 03-May-18	133.18	Put	Bond Future	5552	6	5552	6	0.00
12/12/2017	EL28 On 03-May-18	133.19	Put	Bond Future	5562	6	5562	6	0.00
12/12/2017	EL28 On 03-May-18	133.20	Put	Bond Future	5572	6	5572	6	0.00
12/12/2017	EL28 On 02-August-18			Bond Future	130.07	130.0613	130.0658	130.0613	0.00
12/12/2017	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/12/2017	EL28 On 02-August-18	134.94	Put	Bond Future	4874	5	4874	5	0.00
12/12/2017	EL28 On 02-August-18	134.95	Put	Bond Future	4884	5	4884	5	0.00
12/12/2017	EL28 On 02-August-18	134.93	Put	Bond Future	4864	5	4864	5	0.00
12/12/2017	ES33 On 01-February-18			Bond Future	11.26	75.8766	11.2599	75.8766	9,466.00
12/12/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 01-February-18	11.01	Put	Bond Future	1455	1	1455	1	0.00
12/12/2017	ES33 On 01-February-18	10.99	Put	Bond Future	1574	1	1574	1	0.00
12/12/2017	ES33 On 01-February-18	11.00	Put	Bond Future	1515	1	1515	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
12/12/2017	ES33 On 03-May-18			Bond Future	11.38	73.5017	11.3760	73.5017	0.00
12/12/2017	ES33 On 03-May-18	11.20	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 03-May-18	11.22	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 03-May-18	11.21	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 03-May-18	11.21	Put	Bond Future	946	1	946	1	0.00
12/12/2017	ES33 On 03-May-18	11.20	Put	Bond Future	1003	1	1003	1	0.00
12/12/2017	ES33 On 03-May-18	11.22	Put	Bond Future	888	1	888	1	0.00
12/12/2017	ES33 On 02-August-18			Bond Future	11.49	74.8921	11.4917	74.8921	0.00
12/12/2017	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 02-August-18	11.15	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
12/12/2017	ES33 On 02-August-18	11.16	Put	Bond Future	1876	2	1876	2	0.00
12/12/2017	ES33 On 02-August-18	11.14	Put	Bond Future	1992	2	1992	2	0.00
12/12/2017	ES33 On 02-August-18	11.15	Put	Bond Future	1934	2	1934	2	0.00
12/12/2017	ES42 On 01-February-18			Bond Future	11.50	78.2894	11.5027	78.2894	7,957.00
12/12/2017	ES42 On 03-May-18			Bond Future	11.62	75.4897	11.6208	75.4897	0.00
12/12/2017	ES42 On 02-August-18			Bond Future	11.74	76.9176	11.7365	76.9176	0.00
12/12/2017	GOVI On 01-February-18			GOVI	567.22	568.9100	567.2180	568.9100	782.00
12/12/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 01-February-18	581.02	Put	GOVI	138020	12	138020	12	0.00
12/12/2017	GOVI On 01-February-18	581.03	Put	GOVI	138120	12	138120	12	0.00
12/12/2017	GOVI On 01-February-18	581.04	Put	GOVI	138220	12	138220	12	0.00
12/12/2017	GOVI On 03-May-18			GOVI	577.81	579.5320	577.8070	579.5320	0.00
12/12/2017	GOVI On 03-May-18	590.29	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 03-May-18	590.27	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 03-May-18	590.28	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 03-May-18	590.28	Put	GOVI	124730	11	124730	11	0.00
12/12/2017	GOVI On 03-May-18	590.29	Put	GOVI	124830	11	124830	11	0.00
12/12/2017	GOVI On 03-May-18	590.27	Put	GOVI	124630	11	124630	11	0.00
12/12/2017	GOVI On 02-August-18			GOVI	588.74	590.4960	588.7360	590.4960	0.00
12/12/2017	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
12/12/2017	GOVI On 02-August-18	605.70	Put	GOVI	169640	15	169640	15	0.00
12/12/2017	GOVI On 02-August-18	605.71	Put	GOVI	169740	15	169740	15	0.00
12/12/2017	GOVI On 02-August-18	605.72	Put	GOVI	169840	15	169840	15	0.00
12/12/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2017	IGOV On 01-February-18			Index Future	245.76	245.4940	245.7600	245.4940	877.00
12/12/2017	IGOV On 03-May-18			Index Future	250.37	250.0960	250.3650	250.0960	269.00
12/12/2017	IGOV On 02-August-18			Index Future	255.15	254.8750	255.1470	254.8750	0.00
12/12/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7595	99.7595	99.7595	0.00
12/12/2017	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7251	99.7240	99.7251	0.00
12/12/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9509	99.9478	99.9509	0.00
12/12/2017	IS01 On 20-September-18			Interest Rate Swap	100.22	100.2183	100.2168	100.2183	0.00
12/12/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	IS01 On 22-March-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7970	99.7970	99.7970	0.00
12/12/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0098	99.0089	99.0098	0.00
12/12/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6353	98.6314	98.6353	0.00
12/12/2017	IS02 On 21-September-18			Interest Rate Swap	98.69	98.6876	98.6862	98.6876	0.00
12/12/2017	IS02 On 21-December-18			Interest Rate Swap	99.20	99.2000	99.2000	99.2000	0.00
12/12/2017	IS02 On 15-March-19			Interest Rate Swap	99.74	99.7350	99.7360	99.7350	0.00
12/12/2017	IS02 On 21-June-19			Interest Rate Swap	100.30	100.2923	100.2962	100.2923	0.00
12/12/2017	IS02 On 20-September-19			Interest Rate Swap	100.87	100.8626	100.8678	100.8626	0.00
12/12/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	IS02 On 23-March-20			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	IS05 On 17-December-20			Interest Rate Swap	97.90	97.8437	97.9043	97.8437	0.00
12/12/2017	IS05 On 16-March-21			Interest Rate Swap	97.28	97.2084	97.2840	97.2084	0.00
12/12/2017	IS05 On 15-June-21			Interest Rate Swap	96.63	96.5426	96.6339	96.5426	0.00
12/12/2017	IS05 On 21-September-21			Interest Rate Swap	96.96	96.8538	96.9620	96.8538	0.00
12/12/2017	IS05 On 21-December-21			Interest Rate Swap	99.27	99.1455	99.2672	99.1455	51.00
12/12/2017	IS05 On 15-March-22			Interest Rate Swap	99.52	99.3828	99.5171	99.3828	0.00
12/12/2017	IS05 On 21-June-22			Interest Rate Swap	100.82	100.6742	100.8237	100.6742	0.00
12/12/2017	IS05 On 20-September-22			Interest Rate Swap	103.11	102.9466	103.1061	102.9466	0.00
12/12/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	IS05 On 22-March-23			Interest Rate Swap	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
12/12/2017	IS10 On 17-December-25			Interest Rate Swap	98.77	98.5715	98.7701	98.5715	0.00
12/12/2017	IS10 On 16-March-26			Interest Rate Swap	95.91	95.6960	95.9115	95.6960	0.00
12/12/2017	IS10 On 15-June-26			Interest Rate Swap	94.76	94.5271	94.7607	94.5271	0.00
12/12/2017	IS10 On 21-September-26			Interest Rate Swap	96.95	96.6960	96.9450	96.6960	0.00
12/12/2017	IS10 On 21-December-26			Interest Rate Swap	100.69	100.4359	100.6925	100.4359	0.00
12/12/2017	IS10 On 15-March-27			Interest Rate Swap	99.35	99.0818	99.3470	99.0818	0.00
12/12/2017	IS10 On 21-June-27			Interest Rate Swap	101.41	101.1407	101.4097	101.1407	0.00
12/12/2017	IS10 On 20-September-27			Interest Rate Swap	105.07	104.8022	105.0692	104.8022	0.00
12/12/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	IS10 On 22-March-28			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/12/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/12/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
12/12/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
12/12/2017	JBAF On 21-February-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
12/12/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	2,500.00
12/12/2017	JBAF On 18-April-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
12/12/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
12/12/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
12/12/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/12/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
12/12/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.67	92.3300	7.6700	92.3300	0.00
12/12/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
12/12/2017	JBAF On 18-September-19			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
12/12/2017	R023 On 01-February-18			Bond Future	8.69	99.7524	8.6896	99.7524	60,552.00
12/12/2017	R023 On 01-February-18	8.32	Call	Bond Future	345	0	345	0	0.00
12/12/2017	R023 On 01-February-18	8.33	Call	Bond Future	356	0	356	0	0.00
12/12/2017	R023 On 01-February-18	8.31	Call	Bond Future	335	0	335	0	0.00
12/12/2017	R023 On 01-February-18	8.31	Put	Bond Future	1841	2	1841	2	0.00
12/12/2017	R023 On 01-February-18	8.32	Put	Bond Future	1812	2	1812	2	0.00
12/12/2017	R023 On 01-February-18	8.33	Put	Bond Future	1783	2	1783	2	0.00
12/12/2017	R023 On 03-May-18			Bond Future	8.76	97.6850	8.7582	97.6850	0.00
12/12/2017	R023 On 03-May-18	8.27	Call	Bond Future	777	1	777	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
12/12/2017	R023 On 03-May-18	9.19	Call	Bond Future	2528	3	2528	3	0.00
12/12/2017	R023 On 03-May-18	8.29	Call	Bond Future	803	1	803	1	0.00
12/12/2017	R023 On 03-May-18	8.28	Call	Bond Future	790	1	790	1	0.00
12/12/2017	R023 On 03-May-18	8.29	Put	Bond Future	2587	2	2587	2	0.00
12/12/2017	R023 On 03-May-18	9.19	Put	Bond Future	917	1	917	1	2,500.00
12/12/2017	R023 On 03-May-18	8.28	Put	Bond Future	2613	3	2613	3	0.00
12/12/2017	R023 On 03-May-18	8.27	Put	Bond Future	2639	3	2639	3	0.00
12/12/2017	R035 On 01-February-18			Bond Future	10.06	94.6430	10.0613	94.6430	55,143.00
12/12/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R035 On 01-February-18	9.74	Put	Bond Future	2454	2	2454	2	0.00
12/12/2017	R035 On 01-February-18	9.73	Put	Bond Future	2532	2	2532	2	0.00
12/12/2017	R035 On 01-February-18	9.75	Put	Bond Future	2376	2	2376	2	0.00
12/12/2017	R035 On 03-May-18			Bond Future	10.13	91.9097	10.1350	91.9097	0.00
12/12/2017	R035 On 03-May-18	9.90	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R035 On 03-May-18	9.91	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R035 On 03-May-18	9.89	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R035 On 03-May-18	9.89	Put	Bond Future	1836	1	1836	1	0.00
12/12/2017	R035 On 03-May-18	9.90	Put	Bond Future	1760	1	1760	1	0.00
12/12/2017	R035 On 03-May-18	9.91	Put	Bond Future	1684	1	1684	1	0.00
12/12/2017	R186 On 01-February-18			Bond Future	9.30	108.7323	9.3042	108.7323	89,578.00
12/12/2017	R186 On 01-February-18	8.50	Call	Bond Future	154	0	154	0	1,460.00
12/12/2017	R186 On 01-February-18	7.75	Call	Bond Future	4	0	4	0	1,460.00
12/12/2017	R186 On 01-February-18	8.96	Call	Bond Future	695	1	695	1	0.00
12/12/2017	R186 On 01-February-18	9.00	Call	Bond Future	773	1	773	1	0.00
12/12/2017	R186 On 01-February-18	9.25	Call	Bond Future	1396	2	1396	2	0.00
12/12/2017	R186 On 01-February-18	8.75	Call	Bond Future	374	0	374	0	0.00
12/12/2017	R186 On 01-February-18	9.65	Call	Bond Future	2872	3	2872	3	0.00
12/12/2017	R186 On 01-February-18	8.98	Call	Bond Future	733	1	733	1	0.00
12/12/2017	R186 On 01-February-18	8.97	Call	Bond Future	714	1	714	1	0.00
12/12/2017	R186 On 01-February-18	8.96	Put	Bond Future	2869	3	2869	3	0.00
12/12/2017	R186 On 01-February-18	9.00	Put	Bond Future	2691	3	2691	3	6,200.00
12/12/2017	R186 On 01-February-18	8.75	Put	Bond Future	3903	4	3903	4	775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	R186 On 01-February-18	9.25	Put	Bond Future	1735	2	1735	2	775.00
12/12/2017	R186 On 01-February-18	8.98	Put	Bond Future	2779	3	2779	3	0.00
12/12/2017	R186 On 01-February-18	9.65	Put	Bond Future	745	1	745	1	1,950.00
12/12/2017	R186 On 01-February-18	8.97	Put	Bond Future	2824	3	2824	3	0.00
12/12/2017	R186 On 01-February-18	8.50	Put	Bond Future	5325	5	5325	5	0.00
12/12/2017	R186 On 01-February-18	7.75	Put	Bond Future	10300	10	10300	10	0.00
12/12/2017	R186 On 03-May-18			Bond Future	9.38	110.7623	9.3812	110.7623	0.00
12/12/2017	R186 On 03-May-18	9.30	Call	Bond Future	2524	3	2524	3	1,120.00
12/12/2017	R186 On 03-May-18	10.14	Call	Bond Future	5637	6	5637	6	0.00
12/12/2017	R186 On 03-May-18	8.93	Call	Bond Future	1562	2	1562	2	0.00
12/12/2017	R186 On 03-May-18	8.92	Call	Bond Future	1540	2	1540	2	0.00
12/12/2017	R186 On 03-May-18	9.75	Call	Bond Future	4055	4	4055	4	0.00
12/12/2017	R186 On 03-May-18	8.91	Call	Bond Future	1518	2	1518	2	0.00
12/12/2017	R186 On 03-May-18	8.92	Put	Bond Future	4391	4	4391	4	0.00
12/12/2017	R186 On 03-May-18	9.75	Put	Bond Future	1846	2	1846	2	3,200.00
12/12/2017	R186 On 03-May-18	8.91	Put	Bond Future	4433	4	4433	4	0.00
12/12/2017	R186 On 03-May-18	10.14	Put	Bond Future	1157	1	1157	1	1,120.00
12/12/2017	R186 On 03-May-18	9.30	Put	Bond Future	3019	3	3019	3	0.00
12/12/2017	R186 On 03-May-18	8.93	Put	Bond Future	4351	4	4351	4	0.00
12/12/2017	R197 On 01-February-18			Bond Future	295.01	294.5422	295.0069	294.5422	2,350.00
12/12/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R197 On 01-February-18	301.66	Put	Bond Future	6653	7	6653	7	0.00
12/12/2017	R197 On 01-February-18	301.67	Put	Bond Future	6663	7	6663	7	0.00
12/12/2017	R197 On 01-February-18	301.68	Put	Bond Future	6673	7	6673	7	0.00
12/12/2017	R197 On 03-May-18			Bond Future	300.53	300.0633	300.5346	300.0633	0.00
12/12/2017	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R197 On 03-May-18	304.45	Put	Bond Future	3915	4	3915	4	0.00
12/12/2017	R197 On 03-May-18	304.46	Put	Bond Future	3925	4	3925	4	0.00
12/12/2017	R197 On 03-May-18	304.44	Put	Bond Future	3905	4	3905	4	0.00
12/12/2017	R202 On 01-February-18			Bond Future	232.99	232.6932	232.9888	232.6932	21,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R202 On 01-February-18	249.07	Put	Bond Future	16081	16	16081	16	0.00
12/12/2017	R202 On 01-February-18	249.06	Put	Bond Future	16071	16	16071	16	0.00
12/12/2017	R202 On 01-February-18	249.08	Put	Bond Future	16091	16	16091	16	0.00
12/12/2017	R202 On 03-May-18			Bond Future	237.35	237.0548	237.3543	237.0548	0.00
12/12/2017	R202 On 03-May-18	247.47	Call	Bond Future	295	0	295	0	0.00
12/12/2017	R202 On 03-May-18	247.48	Call	Bond Future	294	0	294	0	0.00
12/12/2017	R202 On 03-May-18	247.49	Call	Bond Future	294	0	294	0	0.00
12/12/2017	R202 On 03-May-18	247.49	Put	Bond Future	10429	11	10429	11	0.00
12/12/2017	R202 On 03-May-18	247.47	Put	Bond Future	10411	11	10411	11	0.00
12/12/2017	R202 On 03-May-18	247.48	Put	Bond Future	10420	11	10420	11	0.00
12/12/2017	R204 On 01-February-18			Bond Future	7.65	101.3415	7.6507	101.3415	38,165.00
12/12/2017	R204 On 01-February-18	7.25	Call	Bond Future	34	0	34	0	0.00
12/12/2017	R204 On 01-February-18	7.27	Call	Bond Future	38	0	38	0	0.00
12/12/2017	R204 On 01-February-18	7.26	Call	Bond Future	36	0	36	0	0.00
12/12/2017	R204 On 01-February-18	7.26	Put	Bond Future	362	0	362	0	0.00
12/12/2017	R204 On 01-February-18	7.27	Put	Bond Future	355	0	355	0	0.00
12/12/2017	R204 On 01-February-18	7.25	Put	Bond Future	368	0	368	0	0.00
12/12/2017	R204 On 03-May-18			Bond Future	7.70	103.2336	7.6978	103.2336	0.00
12/12/2017	R204 On 03-May-18	7.09	Call	Bond Future	61	0	61	0	0.00
12/12/2017	R204 On 03-May-18	7.10	Call	Bond Future	62	0	62	0	0.00
12/12/2017	R204 On 03-May-18	7.08	Call	Bond Future	59	0	59	0	0.00
12/12/2017	R204 On 03-May-18	7.08	Put	Bond Future	430	0	430	0	0.00
12/12/2017	R204 On 03-May-18	7.09	Put	Bond Future	425	0	425	0	0.00
12/12/2017	R204 On 03-May-18	7.10	Put	Bond Future	421	0	421	0	0.00
12/12/2017	R207 On 01-February-18			Bond Future	8.16	98.9108	8.1565	98.9108	45,479.00
12/12/2017	R207 On 01-February-18	7.60	Call	Bond Future	46	0	46	0	0.00
12/12/2017	R207 On 01-February-18	7.62	Call	Bond Future	50	0	50	0	0.00
12/12/2017	R207 On 01-February-18	7.61	Call	Bond Future	48	0	48	0	0.00
12/12/2017	R207 On 01-February-18	7.60	Put	Bond Future	1022	1	1022	1	0.00
12/12/2017	R207 On 01-February-18	7.62	Put	Bond Future	991	1	991	1	0.00
12/12/2017	R207 On 01-February-18	7.61	Put	Bond Future	1007	1	1007	1	0.00

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12/12/2017	R207 On 03-May-18			Bond Future	8.26	100.7575	8.2617	100.7575	0.00
12/12/2017	R207 On 03-May-18	7.58	Call	Bond Future	160	0	160	0	0.00
12/12/2017	R207 On 03-May-18	7.57	Call	Bond Future	156	0	156	0	0.00
12/12/2017	R207 On 03-May-18	7.56	Call	Bond Future	153	0	153	0	0.00
12/12/2017	R207 On 03-May-18	7.57	Put	Bond Future	1223	1	1223	1	0.00
12/12/2017	R207 On 03-May-18	7.56	Put	Bond Future	1236	1	1236	1	0.00
12/12/2017	R207 On 03-May-18	7.58	Put	Bond Future	1212	1	1212	1	0.00
12/12/2017	R208 On 01-February-18			Bond Future	8.39	98.0001	8.3922	98.0001	34,879.00
12/12/2017	R208 On 01-February-18	7.84	Call	Bond Future	95	0	95	0	0.00
12/12/2017	R208 On 01-February-18	7.85	Call	Bond Future	99	0	99	0	0.00
12/12/2017	R208 On 01-February-18	7.83	Call	Bond Future	92	0	92	0	0.00
12/12/2017	R208 On 01-February-18	7.83	Put	Bond Future	1591	2	1591	2	0.00
12/12/2017	R208 On 01-February-18	7.84	Put	Bond Future	1568	2	1568	2	0.00
12/12/2017	R208 On 01-February-18	7.85	Put	Bond Future	1545	1	1545	1	0.00
12/12/2017	R208 On 03-May-18			Bond Future	8.47	96.4285	8.4727	96.4285	0.00
12/12/2017	R208 On 03-May-18	7.77	Call	Bond Future	282	0	282	0	0.00
12/12/2017	R208 On 03-May-18	7.79	Call	Bond Future	294	0	294	0	0.00
12/12/2017	R208 On 03-May-18	7.78	Call	Bond Future	288	0	288	0	0.00
12/12/2017	R208 On 03-May-18	7.79	Put	Bond Future	1988	2	1988	2	0.00
12/12/2017	R208 On 03-May-18	7.78	Put	Bond Future	2007	2	2007	2	0.00
12/12/2017	R208 On 03-May-18	7.77	Put	Bond Future	2026	2	2026	2	0.00
12/12/2017	R209 On 01-February-18			Bond Future	9.99	71.4329	9.9896	71.4329	153,274.00
12/12/2017	R209 On 01-February-18	9.59	Call	Bond Future	703	1	703	1	0.00
12/12/2017	R209 On 01-February-18	9.71	Call	Bond Future	946	1	946	1	0.00
12/12/2017	R209 On 01-February-18	9.88	Call	Bond Future	1372	2	1372	2	0.00
12/12/2017	R209 On 01-February-18	9.72	Call	Bond Future	968	1	968	1	0.00
12/12/2017	R209 On 01-February-18	9.73	Call	Bond Future	991	1	991	1	0.00
12/12/2017	R209 On 01-February-18	10.10	Call	Bond Future	2071	2	2071	2	0.00
12/12/2017	R209 On 01-February-18	9.85	Call	Bond Future	1290	1	1290	1	0.00
12/12/2017	R209 On 01-February-18	9.33	Call	Bond Future	333	0	333	0	220.00
12/12/2017	R209 On 01-February-18	9.75	Call	Bond Future	1037	1	1037	1	5,000.00
12/12/2017	R209 On 01-February-18	10.00	Call	Bond Future	1733	2	1733	2	0.00
12/12/2017	R209 On 01-February-18	9.32	Call	Bond Future	323	0	323	0	157.00
12/12/2017	R209 On 01-February-18	9.87	Call	Bond Future	1345	1	1345	1	0.00

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12/12/2017	R209 On 01-February-18	9.89	Call	Bond Future	1401	2	1401	2	0.00
12/12/2017	R209 On 01-February-18	9.52	Call	Bond Future	584	1	584	1	739.00
12/12/2017	R209 On 01-February-18	10.22	Call	Bond Future	2517	3	2517	3	0.00
12/12/2017	R209 On 01-February-18	9.75	Put	Bond Future	2572	2	2572	2	0.00
12/12/2017	R209 On 01-February-18	9.72	Put	Bond Future	2698	3	2698	3	0.00
12/12/2017	R209 On 01-February-18	10.10	Put	Bond Future	1381	1	1381	1	3,000.00
12/12/2017	R209 On 01-February-18	9.85	Put	Bond Future	2178	2	2178	2	7,500.00
12/12/2017	R209 On 01-February-18	9.33	Put	Bond Future	4684	4	4684	4	0.00
12/12/2017	R209 On 01-February-18	9.89	Put	Bond Future	2032	2	2032	2	157.00
12/12/2017	R209 On 01-February-18	9.32	Put	Bond Future	4742	5	4742	5	0.00
12/12/2017	R209 On 01-February-18	9.87	Put	Bond Future	2104	2	2104	2	739.00
12/12/2017	R209 On 01-February-18	9.52	Put	Bond Future	3640	3	3640	3	0.00
12/12/2017	R209 On 01-February-18	10.00	Put	Bond Future	1667	2	1667	2	7,488.00
12/12/2017	R209 On 01-February-18	10.22	Put	Bond Future	1088	1	1088	1	739.00
12/12/2017	R209 On 01-February-18	9.71	Put	Bond Future	2741	3	2741	3	0.00
12/12/2017	R209 On 01-February-18	9.88	Put	Bond Future	2068	2	2068	2	220.00
12/12/2017	R209 On 01-February-18	9.59	Put	Bond Future	3291	3	3291	3	377.00
12/12/2017	R209 On 01-February-18	9.73	Put	Bond Future	2656	2	2656	2	0.00
12/12/2017	R209 On 03-May-18			Bond Future	10.06	69.6172	10.0560	69.6172	0.00
12/12/2017	R209 On 03-May-18	9.85	Call	Bond Future	2438	3	2438	3	0.00
12/12/2017	R209 On 03-May-18	10.22	Call	Bond Future	3591	4	3591	4	0.00
12/12/2017	R209 On 03-May-18	10.73	Call	Bond Future	5499	6	5499	6	0.00
12/12/2017	R209 On 03-May-18	9.75	Call	Bond Future	2168	2	2168	2	435.00
12/12/2017	R209 On 03-May-18	10.00	Call	Bond Future	2876	3	2876	3	0.00
12/12/2017	R209 On 03-May-18	9.84	Call	Bond Future	2410	3	2410	3	0.00
12/12/2017	R209 On 03-May-18	9.86	Call	Bond Future	2466	3	2466	3	0.00
12/12/2017	R209 On 03-May-18	10.00	Put	Bond Future	3226	3	3226	3	5,000.00
12/12/2017	R209 On 03-May-18	9.84	Put	Bond Future	3775	4	3775	4	0.00
12/12/2017	R209 On 03-May-18	9.86	Put	Bond Future	3703	4	3703	4	0.00
12/12/2017	R209 On 03-May-18	9.85	Put	Bond Future	3739	4	3739	4	0.00
12/12/2017	R209 On 03-May-18	10.22	Put	Bond Future	2581	2	2581	2	435.00
12/12/2017	R209 On 03-May-18	10.73	Put	Bond Future	1488	1	1488	1	435.00
12/12/2017	R209 On 03-May-18	9.75	Put	Bond Future	4114	4	4114	4	0.00
12/12/2017	R209 On 02-August-18			Bond Future	10.12	70.9341	10.1208	70.9341	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
12/12/2017	R209 On 02-August-18	10.84	Call	Bond Future	6344	7	6344	7	0.00
12/12/2017	R209 On 02-August-18	10.21	Call	Bond Future	4102	4	4102	4	0.00
12/12/2017	R209 On 02-August-18	9.66	Call	Bond Future	2508	3	2508	3	435.00
12/12/2017	R209 On 02-August-18	10.38	Call	Bond Future	4672	5	4672	5	0.00
12/12/2017	R209 On 02-August-18	10.40	Call	Bond Future	4741	5	4741	5	0.00
12/12/2017	R209 On 02-August-18	10.39	Call	Bond Future	4707	5	4707	5	0.00
12/12/2017	R209 On 02-August-18	9.66	Put	Bond Future	5436	5	5436	5	0.00
12/12/2017	R209 On 02-August-18	10.38	Put	Bond Future	3103	3	3103	3	0.00
12/12/2017	R209 On 02-August-18	10.40	Put	Bond Future	3053	3	3053	3	0.00
12/12/2017	R209 On 02-August-18	10.39	Put	Bond Future	3078	3	3078	3	0.00
12/12/2017	R209 On 02-August-18	10.21	Put	Bond Future	3556	3	3556	3	435.00
12/12/2017	R209 On 02-August-18	10.84	Put	Bond Future	2121	2	2121	2	435.00
12/12/2017	R209 On 01-November-18			Bond Future	10.18	69.1551	10.1841	69.1551	0.00
12/12/2017	R209 On 01-November-18	1 016.01	Call	Bond Future	67966	68	67966	68	0.00
12/12/2017	R209 On 01-November-18	1 016.00	Call	Bond Future	67966	68	67966	68	0.00
12/12/2017	R209 On 01-November-18	9.94	Call	Bond Future	3739	4	3739	4	0.00
12/12/2017	R209 On 01-November-18	10.57	Call	Bond Future	5747	6	5747	6	0.00
12/12/2017	R209 On 01-November-18	1 015.99	Call	Bond Future	67966	68	67966	68	0.00
12/12/2017	R209 On 01-November-18	9.34	Call	Bond Future	2230	2	2230	2	435.00
12/12/2017	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/12/2017	R209 On 01-November-18	10.57	Put	Bond Future	3455	3	3455	3	435.00
12/12/2017	R209 On 01-November-18	9.94	Put	Bond Future	5251	5	5251	5	435.00
12/12/2017	R209 On 01-November-18	9.34	Put	Bond Future	7676	7	7676	7	0.00
12/12/2017	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/12/2017	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/12/2017	R210 On 01-February-18			Bond Future	184.36	184.3570	184.3621	184.3570	2,159.00
12/12/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R210 On 01-February-18	192.38	Put	Bond Future	8018	8	8018	8	0.00
12/12/2017	R210 On 01-February-18	192.37	Put	Bond Future	8008	8	8008	8	0.00
12/12/2017	R210 On 01-February-18	192.36	Put	Bond Future	7998	8	7998	8	0.00
12/12/2017	R210 On 03-May-18			Bond Future	185.39	185.3876	185.3914	185.3876	0.00
12/12/2017	R210 On 03-May-18	191.46	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
12/12/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R210 On 03-May-18	191.45	Put	Bond Future	6059	6	6059	6	0.00
12/12/2017	R210 On 03-May-18	191.44	Put	Bond Future	6049	6	6049	6	0.00
12/12/2017	R210 On 03-May-18	191.46	Put	Bond Future	6069	6	6069	6	0.00
12/12/2017	R212 On 01-February-18			Bond Future	149.60	149.5990	149.6026	149.5990	4,967.00
12/12/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R212 On 01-February-18	154.69	Put	Bond Future	5087	5	5087	5	0.00
12/12/2017	R212 On 01-February-18	154.70	Put	Bond Future	5097	5	5097	5	0.00
12/12/2017	R212 On 01-February-18	154.71	Put	Bond Future	5107	5	5107	5	0.00
12/12/2017	R212 On 03-May-18			Bond Future	152.41	152.4032	152.4058	152.4032	0.00
12/12/2017	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
12/12/2017	R212 On 03-May-18	154.29	Put	Bond Future	1884	2	1884	2	0.00
12/12/2017	R212 On 03-May-18	154.30	Put	Bond Future	1894	2	1894	2	0.00
12/12/2017	R212 On 03-May-18	154.28	Put	Bond Future	1874	2	1874	2	0.00
12/12/2017	R213 On 01-February-18			Bond Future	9.83	82.7797	9.8296	82.7797	58,778.00
12/12/2017	R213 On 01-February-18	9.43	Call	Bond Future	672	1	672	1	0.00
12/12/2017	R213 On 01-February-18	9.42	Call	Bond Future	655	1	655	1	0.00
12/12/2017	R213 On 01-February-18	9.41	Call	Bond Future	637	1	637	1	0.00
12/12/2017	R213 On 01-February-18	9.42	Put	Bond Future	3251	3	3251	3	0.00
12/12/2017	R213 On 01-February-18	9.41	Put	Bond Future	3299	3	3299	3	0.00
12/12/2017	R213 On 01-February-18	9.43	Put	Bond Future	3204	3	3204	3	0.00
12/12/2017	R213 On 03-May-18			Bond Future	9.90	80.7756	9.9005	80.7756	0.00
12/12/2017	R213 On 03-May-18	9.56	Call	Bond Future	1996	2	1996	2	0.00
12/12/2017	R213 On 03-May-18	9.57	Call	Bond Future	2021	2	2021	2	0.00
12/12/2017	R213 On 03-May-18	9.58	Call	Bond Future	2047	2	2047	2	0.00
12/12/2017	R213 On 03-May-18	9.58	Put	Bond Future	4039	4	4039	4	0.00
12/12/2017	R213 On 03-May-18	9.56	Put	Bond Future	4115	4	4115	4	0.00
12/12/2017	R213 On 03-May-18	9.57	Put	Bond Future	4077	4	4077	4	0.00
12/12/2017	R214 On 01-February-18			Bond Future	10.17	70.7026	10.1667	70.7026	50,212.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2017	R214 On 01-February-18	9.82	Call	Bond Future	868	1	868	1	0.00
12/12/2017	R214 On 01-February-18	9.84	Call	Bond Future	910	1	910	1	0.00
12/12/2017	R214 On 01-February-18	9.83	Call	Bond Future	889	1	889	1	0.00
12/12/2017	R214 On 01-February-18	9.83	Put	Bond Future	3121	3	3121	3	0.00
12/12/2017	R214 On 01-February-18	9.84	Put	Bond Future	3074	3	3074	3	0.00
12/12/2017	R214 On 01-February-18	9.82	Put	Bond Future	3168	3	3168	3	0.00
12/12/2017	R214 On 03-May-18			Bond Future	10.23	68.7266	10.2331	68.7266	0.00
12/12/2017	R214 On 03-May-18	9.98	Call	Bond Future	2458	3	2458	3	0.00
12/12/2017	R214 On 03-May-18	9.99	Call	Bond Future	2486	3	2486	3	0.00
12/12/2017	R214 On 03-May-18	9.97	Call	Bond Future	2430	3	2430	3	0.00
12/12/2017	R214 On 03-May-18	9.97	Put	Bond Future	4145	4	4145	4	0.00
12/12/2017	R214 On 03-May-18	9.98	Put	Bond Future	4106	4	4106	4	0.00
12/12/2017	R214 On 03-May-18	9.99	Put	Bond Future	4068	4	4068	4	0.00
12/12/2017	R248 On 01-February-18			Bond Future	10.23	90.3852	10.2333	90.3852	102,506.00
12/12/2017	R248 On 01-February-18	9.89	Call	Bond Future	1118	1	1118	1	0.00
12/12/2017	R248 On 01-February-18	9.91	Call	Bond Future	1172	1	1172	1	0.00
12/12/2017	R248 On 01-February-18	9.90	Call	Bond Future	1145	1	1145	1	0.00
12/12/2017	R248 On 01-February-18	9.89	Put	Bond Future	3998	4	3998	4	0.00
12/12/2017	R248 On 01-February-18	9.91	Put	Bond Future	3880	4	3880	4	0.00
12/12/2017	R248 On 01-February-18	9.90	Put	Bond Future	3938	4	3938	4	0.00
12/12/2017	R248 On 03-May-18			Bond Future	10.30	87.6357	10.3021	87.6357	0.00
12/12/2017	R248 On 03-May-18	10.07	Call	Bond Future	3197	3	3197	3	0.00
12/12/2017	R248 On 03-May-18	10.06	Call	Bond Future	3162	3	3162	3	0.00
12/12/2017	R248 On 03-May-18	10.05	Call	Bond Future	3126	3	3126	3	0.00
12/12/2017	R248 On 03-May-18	10.06	Put	Bond Future	5151	5	5151	5	0.00
12/12/2017	R248 On 03-May-18	10.05	Put	Bond Future	5199	5	5199	5	0.00
12/12/2017	R248 On 03-May-18	10.07	Put	Bond Future	5103	5	5103	5	0.00