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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	2025 On 01-February-18			Bond Future	130.89	130.8960	130.8905	130.8960	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
11/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3010	3	3010	3	0.00
11/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	2990	3	2990	3	0.00
11/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3000	3	3000	3	0.00
11/01/2018	2025 On 03-May-18			Bond Future	133.34	133.3503	133.3445	133.3503	0.00
11/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	124	0	124	0	0.00
11/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	134	0	134	0	0.00
11/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	144	0	144	0	0.00
11/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 02-August-18			Bond Future	135.82	135.8230	135.8172	135.8230	0.00
11/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	843	1	843	1	0.00
11/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	853	1	853	1	0.00
11/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	833	1	833	1	0.00
11/01/2018	2029 On 01-February-18			Bond Future	101.00	101.0040	101.0003	101.0040	1,370.00
11/01/2018	2029 On 03-May-18			Bond Future	101.88	101.8798	101.8758	101.8798	0.00
11/01/2018	2029 On 02-August-18			Bond Future	103.80	103.8028	103.7989	103.8028	0.00
11/01/2018	2030 On 01-February-18			Bond Future	9.15	91.5649	9.1532	91.5649	71,083.00
11/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1520	1	1520	1	0.00
11/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1586	1	1586	1	0.00
11/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1453	1	1453	1	0.00
11/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 03-May-18			Bond Future	9.21	93.2763	9.2090	93.2763	0.00
11/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1848	2	1848	2	0.00
11/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	1977	2	1977	2	0.00
11/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1913	2	1913	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 02-August-18			Bond Future	9.27	91.0180	9.2676	91.0180	0.00
11/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1249	1	1249	1	0.00
11/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1314	1	1314	1	0.00
11/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1185	1	1185	1	0.00
11/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
11/01/2018	2032 On 01-February-18			Bond Future	9.35	94.0058	9.3490	94.0058	38,482.00
11/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2224	2	2224	2	0.00
11/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1093	1	1093	1	7,800.00
11/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2175	2	2175	2	0.00
11/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	788	1	788	1	7,500.00
11/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2126	2	2126	2	0.00
11/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1669	1	1669	1	750.00
11/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1461	1	1461	1	6,800.00
11/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1883	2	1883	2	0.00
11/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	656	1	656	1	0.00
11/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	937	1	937	1	0.00
11/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1091	1	1091	1	0.00
11/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	678	1	678	1	0.00
11/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	634	1	634	1	0.00
11/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1451	2	1451	2	0.00
11/01/2018	2032 On 03-May-18			Bond Future	9.41	91.6055	9.4052	91.6055	0.00
11/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4163	4	4163	4	0.00
11/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4206	4	4206	4	0.00
11/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4249	4	4249	4	0.00
11/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	2027	2	2027	2	0.00
11/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2080	2	2080	2	0.00
11/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2053	2	2053	2	0.00
11/01/2018	2032 On 02-August-18			Bond Future	9.46	93.3214	9.4619	93.3214	0.00
11/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4654	4	4654	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4614	4	4614	4	0.00
11/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4575	4	4575	4	0.00
11/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3158	3	3158	3	0.00
11/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3187	3	3187	3	0.00
11/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3129	3	3129	3	0.00
11/01/2018	2033 On 01-February-18			Bond Future	105.38	105.3876	105.3838	105.3876	5,730.00
11/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4266	4	4266	4	0.00
11/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4276	4	4276	4	0.00
11/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4256	4	4256	4	0.00
11/01/2018	2033 On 03-May-18			Bond Future	106.27	106.2756	106.2715	106.2756	384.00
11/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1418	1	1418	1	0.00
11/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1428	1	1428	1	0.00
11/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1438	1	1438	1	0.00
11/01/2018	2033 On 02-August-18			Bond Future	108.28	108.2816	108.2777	108.2816	0.00
11/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1652	2	1652	2	0.00
11/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1662	2	1662	2	0.00
11/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1642	2	1642	2	0.00
11/01/2018	2037 On 01-February-18			Bond Future	9.61	90.1731	9.6139	90.1731	43,916.00
11/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2668	2	2668	2	2,000.00
11/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2339	2	2339	2	0.00
11/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2392	2	2392	2	0.00
11/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2286	2	2286	2	0.00
11/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5479	5	5479	5	0.00
11/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8230	8	8230	8	0.00
11/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	11	0	11	0	2,000.00

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11/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	92	0	92	0	2,000.00
11/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	689	1	689	1	0.00
11/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	738	1	738	1	0.00
11/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	577	1	577	1	0.00
11/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	713	1	713	1	0.00
11/01/2018	2037 On 03-May-18			Bond Future	9.67	91.8584	9.6732	91.8584	0.00
11/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4661	4	4661	4	0.00
11/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4755	5	4755	5	0.00
11/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4708	5	4708	5	0.00
11/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2331	2	2331	2	0.00
11/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2361	3	2361	3	0.00
11/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2302	2	2302	2	0.00
11/01/2018	2037 On 02-August-18			Bond Future	9.73	89.3232	9.7349	89.3232	0.00
11/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5277	5	5277	5	0.00
11/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5320	5	5320	5	0.00
11/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5364	5	5364	5	0.00
11/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3557	4	3557	4	0.00
11/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3622	4	3622	4	0.00
11/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3589	4	3589	4	0.00
11/01/2018	2038 On 01-February-18			Bond Future	127.43	127.4373	127.4325	127.4373	19,909.00
11/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9498	9	9498	9	0.00
11/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9518	10	9518	10	0.00
11/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9508	10	9508	10	0.00
11/01/2018	2038 On 03-May-18			Bond Future	129.82	129.8267	129.8216	129.8267	0.00
11/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	2448	2	2448	2	0.00
11/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2468	2	2468	2	0.00
11/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2458	2	2458	2	0.00
11/01/2018	2038 On 02-August-18			Bond Future	132.22	132.2273	132.2223	132.2273	0.00

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11/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	2308	2	2308	2	0.00
11/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	2318	2	2318	2	0.00
11/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	2328	2	2328	2	0.00
11/01/2018	2040 On 01-February-18			Bond Future	9.67	93.7451	9.6739	93.7451	27,826.00
11/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2479	2	2479	2	0.00
11/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2593	2	2593	2	0.00
11/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2536	2	2536	2	0.00
11/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	791	1	791	1	0.00
11/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	764	1	764	1	0.00
11/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	818	1	818	1	0.00
11/01/2018	2040 On 03-May-18			Bond Future	9.73	95.4972	9.7328	95.4972	1,435.00
11/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5261	5	5261	5	0.00
11/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5312	5	5312	5	0.00
11/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4914	5	4914	5	1,500.00
11/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1256	1	1256	1	1,500.00
11/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5211	5	5211	5	0.00
11/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2496	3	2496	3	0.00
11/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	7832	8	7832	8	0.00
11/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	2687	3	2687	3	0.00
11/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2465	3	2465	3	0.00
11/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2435	3	2435	3	0.00
11/01/2018	2040 On 02-August-18			Bond Future	9.79	92.7798	9.7941	92.7798	0.00
11/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5936	6	5936	6	0.00
11/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5889	6	5889	6	0.00
11/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5843	6	5843	6	0.00
11/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	3862	4	3862	4	0.00
11/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	3897	4	3897	4	0.00
11/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3828	4	3828	4	0.00
11/01/2018	2044 On 01-February-18			Bond Future	9.70	90.7984	9.6984	90.7984	21,014.00
11/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2497	2	2497	2	0.00
11/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2554	2	2554	2	0.00

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11/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2611	2	2611	2	0.00
11/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	798	1	798	1	0.00
11/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	853	1	853	1	0.00
11/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	825	1	825	1	0.00
11/01/2018	2044 On 03-May-18			Bond Future	9.76	92.4955	9.7553	92.4955	0.00
11/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5440	5	5440	5	0.00
11/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5389	5	5389	5	0.00
11/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5339	5	5339	5	0.00
11/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2498	3	2498	3	0.00
11/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2529	3	2529	3	0.00
11/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2467	3	2467	3	0.00
11/01/2018	2044 On 02-August-18			Bond Future	9.81	89.8470	9.8144	89.8470	0.00
11/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5954	6	5954	6	0.00
11/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6048	6	6048	6	0.00
11/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	6001	6	6001	6	0.00
11/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3948	4	3948	4	0.00
11/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3913	4	3913	4	0.00
11/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3983	4	3983	4	0.00
11/01/2018	2046 On 01-February-18			Bond Future	124.41	124.4095	124.4051	124.4095	21,632.00
11/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	8495	8	8495	8	0.00
11/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	8505	9	8505	9	0.00
11/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	8515	9	8515	9	0.00
11/01/2018	2046 On 03-May-18			Bond Future	125.14	125.1425	125.1378	125.1425	0.00
11/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	2802	3	2802	3	0.00
11/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	2812	3	2812	3	0.00
11/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	2792	3	2792	3	0.00
11/01/2018	2046 On 02-August-18			Bond Future	127.50	127.5045	127.5000	127.5045	0.00
11/01/2018	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
11/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	1290	1	1290	1	0.00
11/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	1270	1	1270	1	0.00
11/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	1280	1	1280	1	0.00
11/01/2018	2050 On 01-February-18			Bond Future	132.11	132.1163	132.1116	132.1163	24,301.00
11/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	8128	8	8128	8	0.00
11/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	8118	8	8118	8	0.00
11/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	8138	8	8138	8	0.00
11/01/2018	2050 On 03-May-18			Bond Future	134.59	134.5935	134.5888	134.5935	0.00
11/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	1041	1	1041	1	0.00
11/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	1021	1	1021	1	0.00
11/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	1031	1	1031	1	0.00
11/01/2018	2050 On 02-August-18			Bond Future	135.40	135.4011	135.3962	135.4011	0.00
11/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
11/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	2144	2	2144	2	0.00
11/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	2124	2	2124	2	0.00
11/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	2134	2	2134	2	0.00
11/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	AL37 On 01-February-18			Index Future	569.52	568.8290	569.5230	568.8290	0.00
11/01/2018	AL37 On 03-May-18			Index Future	580.17	579.4600	580.1660	579.4600	0.00
11/01/2018	AL37 On 02-August-18			Index Future	591.04	590.3160	591.0360	590.3160	0.00
11/01/2018	AL7T On 01-February-18			Index Future	656.38	655.0100	656.3810	655.0100	0.00
11/01/2018	AL7T On 03-May-18			Index Future	668.65	667.2510	668.6470	667.2510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	AL7T On 02-August-18			Index Future	681.18	679.7520	681.1750	679.7520	0.00
11/01/2018	ALBI On 01-February-18			Index Future	593.36	591.6930	593.3620	591.6930	781.00
11/01/2018	ALBI On 03-May-18			Index Future	604.45	602.7510	604.4500	602.7510	0.00
11/01/2018	ALBI On 02-August-18			Index Future	615.78	614.0440	615.7750	614.0440	0.00
11/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	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
11/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2018	EL28 On 01-February-18			Bond Future	129.24	129.2422	129.2398	129.2422	0.00
11/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3060	3	3060	3	0.00
11/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3070	3	3070	3	0.00
11/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3050	3	3050	3	0.00
11/01/2018	EL28 On 03-May-18			Bond Future	129.90	129.9059	129.9034	129.9059	0.00
11/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3277	3	3277	3	0.00
11/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3287	3	3287	3	0.00
11/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3297	3	3297	3	0.00
11/01/2018	EL28 On 02-August-18			Bond Future	132.36	132.3579	132.3554	132.3579	0.00
11/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
11/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2585	3	2585	3	0.00
11/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2595	3	2595	3	0.00
11/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2575	3	2575	3	0.00
11/01/2018	ES33 On 01-February-18			Bond Future	10.71	78.6034	10.7139	78.6034	9,466.00
11/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1663	1	1663	1	0.00
11/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1723	1	1723	1	0.00
11/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1782	2	1782	2	0.00
11/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 01-February-18	11.00	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
11/01/2018	ES33 On 03-May-18			Bond Future	10.81	76.2809	10.8105	76.2809	0.00
11/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2296	2	2296	2	0.00
11/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2411	2	2411	2	0.00
11/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2353	2	2353	2	0.00
11/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 02-August-18			Bond Future	10.91	77.7098	10.9085	77.7098	0.00
11/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1356	1	1356	1	0.00
11/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1414	1	1414	1	0.00
11/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1472	1	1472	1	0.00
11/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
11/01/2018	ES42 On 01-February-18			Bond Future	10.96	81.4117	10.9581	81.4117	7,957.00
11/01/2018	ES42 On 03-May-18			Bond Future	11.06	78.6719	11.0562	78.6719	0.00
11/01/2018	ES42 On 02-August-18			Bond Future	11.15	80.1453	11.1540	80.1453	0.00
11/01/2018	GOVI On 01-February-18			GOVI	591.91	590.1790	591.9090	590.1790	715.00
11/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	108790	9	108790	9	0.00
11/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	108690	9	108690	9	0.00
11/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	108890	9	108890	9	0.00
11/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 03-May-18			GOVI	602.97	601.2090	602.9700	601.2090	0.00
11/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	126800	11	126800	11	0.00
11/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	127000	11	127000	11	0.00
11/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	126900	11	126900	11	0.00
11/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 02-August-18			GOVI	614.27	612.4730	614.2670	612.4730	0.00
11/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	85570	7	85570	7	0.00
11/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	85470	7	85470	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	85670	7	85670	7	0.00
11/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
11/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
11/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2018	IGOV On 01-February-18			Index Future	253.24	253.2760	253.2410	253.2760	879.00
11/01/2018	IGOV On 03-May-18			Index Future	257.99	258.0250	257.9890	258.0250	269.00
11/01/2018	IGOV On 02-August-18			Index Future	262.86	262.8960	262.8590	262.8960	0.00
11/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
11/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
11/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
11/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4600	100.4500	100.4600	0.00
11/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.44	99.4600	99.4400	99.4600	0.00
11/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
11/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
11/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4900	98.4800	98.4900	0.00
11/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8400	98.8300	98.8400	0.00
11/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.2100	99.2000	99.2100	0.00
11/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5800	99.5500	99.5800	0.00
11/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.93	99.9700	99.9300	99.9700	0.00
11/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.87	100.9100	100.8700	100.9100	0.00
11/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.63	98.6800	98.6300	98.6800	0.00
11/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.14	96.2000	96.1400	96.2000	0.00
11/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.37	95.4500	95.3700	95.4500	0.00
11/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.58	94.6600	94.5800	94.6600	0.00
11/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.75	94.8500	94.7500	94.8500	0.00
11/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.95	97.0500	96.9500	97.0500	51.00
11/01/2018	IS05 On 15-March-22			Interest Rate Swap	97.09	97.2000	97.0900	97.2000	0.00
11/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.28	98.4000	98.2800	98.4000	0.00
11/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.48	100.6000	100.4800	100.6000	0.00
11/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.73	101.8600	101.7300	101.8600	0.00
11/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.86	96.9900	96.8600	96.9900	0.00
11/01/2018	IS10 On 17-December-25			Interest Rate Swap	95.08	95.2900	95.0800	95.2900	0.00
11/01/2018	IS10 On 16-March-26			Interest Rate Swap	92.10	92.3200	92.1000	92.3200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.85	91.0800	90.8500	91.0800	0.00
11/01/2018	IS10 On 21-September-26			Interest Rate Swap	93.01	93.2400	93.0100	93.2400	0.00
11/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.80	97.0300	96.8000	97.0300	0.00
11/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.38	95.6100	95.3800	95.6100	0.00
11/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.44	97.6700	97.4400	97.6700	0.00
11/01/2018	IS10 On 20-September-27			Interest Rate Swap	101.15	101.3800	101.1500	101.3800	0.00
11/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.50	101.7400	101.5000	101.7400	0.00
11/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.76	97.0100	96.7600	97.0100	0.00
11/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
11/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
11/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.84	93.1650	6.8350	93.1650	2,500.00
11/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
11/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
11/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
11/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
11/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
11/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
11/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
11/01/2018	R023 On 01-February-18			Bond Future	7.91	102.6013	7.9078	102.6013	60,572.00
11/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1731	2	1731	2	0.00
11/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1767	2	1767	2	0.00
11/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1695	2	1695	2	0.00
11/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	66	0	66	0	0.00
11/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	62	0	62	0	0.00
11/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	58	0	58	0	0.00
11/01/2018	R023 On 03-May-18			Bond Future	7.93	100.5890	7.9271	100.5890	0.00
11/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2100	2	2100	2	0.00
11/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	4926	5	4926	5	0.00
11/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2152	2	2152	2	0.00
11/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2126	2	2126	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	741	1	741	1	0.00
11/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	120	0	120	0	2,500.00
11/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	753	1	753	1	0.00
11/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	766	1	766	1	0.00
11/01/2018	R035 On 01-February-18			Bond Future	9.53	98.1315	9.5299	98.1315	48,902.00
11/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1582	1	1582	1	0.00
11/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1738	1	1738	1	0.00
11/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1660	1	1660	1	0.00
11/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R035 On 03-May-18			Bond Future	9.59	95.4652	9.5862	95.4652	0.00
11/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2433	2	2433	2	0.00
11/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2509	2	2509	2	0.00
11/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2357	2	2357	2	0.00
11/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R186 On 01-February-18			Bond Future	8.61	112.6476	8.6116	112.6476	116,397.00
11/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	649	1	649	1	1,460.00
11/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
11/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2507	2	2507	2	0.00
11/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	2720	3	2720	3	0.00
11/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4151	4	4151	4	0.00
11/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1502	1	1502	1	0.00
11/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6565	6	6565	6	0.00
11/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2613	2	2613	2	0.00
11/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2559	2	2559	2	0.00
11/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	246	0	246	0	0.00
11/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	204	0	204	0	6,200.00
11/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	596	1	596	1	775.00
11/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	55	0	55	0	775.00
11/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	224	0	224	0	0.00
11/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	4	0	4	0	1,950.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	235	0	235	0	0.00
11/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1386	2	1386	2	0.00
11/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5866	6	5866	6	0.00
11/01/2018	R186 On 03-May-18			Bond Future	8.66	114.7529	8.6575	114.7529	200.00
11/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5022	5	5022	5	1,120.00
11/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9207	9	9207	9	0.00
11/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3442	3	3442	3	0.00
11/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2567	2	2567	2	0.00
11/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3403	3	3403	3	0.00
11/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7189	7	7189	7	0.00
11/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4527	4	4527	4	0.00
11/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3364	3	3364	3	0.00
11/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7038	7	7038	7	0.00
11/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1178	1	1178	1	0.00
11/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1735	2	1735	2	0.00
11/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2358	2	2358	2	0.00
11/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	460	1	460	1	3,200.00
11/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1759	2	1759	2	0.00
11/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	487	1	487	1	10,640.00
11/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	207	0	207	0	1,120.00
11/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1711	2	1711	2	0.00
11/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	997	1	997	1	0.00
11/01/2018	R197 On 01-February-18			Bond Future	298.58	298.7499	298.5849	298.7499	2,350.00
11/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3075	3	3075	3	0.00
11/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3085	3	3085	3	0.00
11/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3095	3	3095	3	0.00
11/01/2018	R197 On 03-May-18			Bond Future	304.18	304.3513	304.1830	304.3513	165.00
11/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	267	0	267	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	277	0	277	0	0.00
11/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	257	0	257	0	0.00
11/01/2018	R202 On 01-February-18			Bond Future	239.70	239.7123	239.7037	239.7123	21,504.00
11/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
11/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
11/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
11/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	9367	9	9367	9	0.00
11/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	9357	9	9357	9	0.00
11/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	9377	9	9377	9	0.00
11/01/2018	R202 On 03-May-18			Bond Future	244.20	244.2067	244.1976	244.2067	54.00
11/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1344	1	1344	1	0.00
11/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1341	1	1341	1	0.00
11/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1338	1	1338	1	0.00
11/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4631	5	4631	5	0.00
11/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4617	5	4617	5	0.00
11/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4624	5	4624	5	0.00
11/01/2018	R204 On 01-February-18			Bond Future	7.12	101.7523	7.1182	101.7523	30,605.00
11/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	110	0	110	0	0.00
11/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	127	0	127	0	0.00
11/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	119	0	119	0	0.00
11/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R204 On 03-May-18			Bond Future	6.94	103.6539	6.9413	103.6539	0.00
11/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	204	0	204	0	0.00
11/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	208	0	208	0	0.00
11/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	200	0	200	0	0.00
11/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	117	0	117	0	0.00
11/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	114	0	114	0	0.00
11/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	112	0	112	0	0.00
11/01/2018	R207 On 01-February-18			Bond Future	7.28	100.3288	7.2781	100.3288	45,523.00
11/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	577	1	577	1	0.00
11/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	611	1	611	1	0.00
11/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	594	1	594	1	0.00

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11/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	6	0	6	0	0.00
11/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	5	0	5	0	0.00
11/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	5	0	5	0	0.00
11/01/2018	R207 On 03-May-18			Bond Future	7.24	102.2039	7.2425	102.2039	0.00
11/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	738	1	738	1	0.00
11/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	727	1	727	1	0.00
11/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	716	1	716	1	0.00
11/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	216	0	216	0	0.00
11/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	221	0	221	0	0.00
11/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	212	0	212	0	0.00
11/01/2018	R208 On 01-February-18			Bond Future	7.56	100.0551	7.5636	100.0551	35,538.00
11/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	797	1	797	1	0.00
11/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	821	1	821	1	0.00
11/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	774	1	774	1	0.00
11/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	54	0	54	0	0.00
11/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	50	0	50	0	0.00
11/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	46	0	46	0	0.00
11/01/2018	R208 On 03-May-18			Bond Future	7.56	98.5237	7.5638	98.5237	0.00
11/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1030	1	1030	1	0.00
11/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1062	1	1062	1	0.00
11/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1046	1	1046	1	0.00
11/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	492	1	492	1	0.00
11/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	502	1	502	1	0.00
11/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	511	1	511	1	0.00
11/01/2018	R209 On 01-February-18			Bond Future	9.46	74.3156	9.4626	74.3156	147,338.00
11/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1675	2	1675	2	0.00
11/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2201	2	2201	2	0.00
11/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3047	3	3047	3	0.00
11/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2248	2	2248	2	0.00
11/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2295	2	2295	2	0.00
11/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4255	4	4255	4	0.00
11/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2891	3	2891	3	0.00
11/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	795	1	795	1	220.00
11/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2391	2	2391	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3695	3	3695	3	0.00
11/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3099	3	3099	3	0.00
11/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	769	1	769	1	157.00
11/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2994	3	2994	3	0.00
11/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1401	1	1401	1	739.00
11/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4943	5	4943	5	0.00
11/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	481	1	481	1	0.00
11/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	535	1	535	1	0.00
11/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	121	0	121	0	3,000.00
11/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	335	0	335	0	7,500.00
11/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1702	2	1702	2	0.00
11/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	310	0	310	0	739.00
11/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1013	1	1013	1	0.00
11/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	287	0	287	0	157.00
11/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1745	2	1745	2	0.00
11/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	185	0	185	0	7,488.00
11/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	71	0	71	0	739.00
11/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	553	1	553	1	0.00
11/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	299	0	299	0	220.00
11/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	819	1	819	1	377.00
11/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	516	1	516	1	0.00
11/01/2018	R209 On 03-May-18			Bond Future	9.51	72.5551	9.5132	72.5551	0.00
11/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4061	4	4061	4	0.00
11/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5647	5	5647	5	0.00
11/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8037	8	8037	8	0.00
11/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3668	4	3668	4	435.00
11/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4681	5	4681	5	0.00
11/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4021	4	4021	4	0.00
11/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4101	4	4101	4	0.00
11/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1522	2	1522	2	5,000.00
11/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1877	2	1877	2	0.00
11/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1829	2	1829	2	0.00
11/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1853	2	1853	2	0.00
11/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1127	1	1127	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	515	1	515	1	435.00
11/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2104	2	2104	2	0.00
11/01/2018	R209 On 02-August-18			Bond Future	9.56	73.9142	9.5639	73.9142	0.00
11/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8811	9	8811	9	0.00
11/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6122	6	6122	6	0.00
11/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3997	4	3997	4	435.00
11/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6838	7	6838	7	0.00
11/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6924	7	6924	7	0.00
11/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6881	7	6881	7	0.00
11/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3363	4	3363	4	0.00
11/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1706	2	1706	2	0.00
11/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1673	2	1673	2	0.00
11/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1690	2	1690	2	0.00
11/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2013	2	2013	2	435.00
11/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1025	1	1025	1	435.00
11/01/2018	R209 On 01-November-18			Bond Future	9.61	72.1940	9.6107	72.1940	0.00
11/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71597	71	71597	71	0.00
11/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71597	71	71597	71	0.00
11/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8025	8	8025	8	0.00
11/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5556	5	5556	5	0.00
11/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71597	71	71597	71	0.00
11/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3520	3	3520	3	255.00
11/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3436	4	3436	4	255.00
11/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2102	2	2102	2	255.00
11/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5334	5	5334	5	0.00
11/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 01-February-18			Bond Future	187.47	187.4808	187.4736	187.4808	2,159.00
11/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4906	5	4906	5	0.00
11/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4896	5	4896	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4886	5	4886	5	0.00
11/01/2018	R210 On 03-May-18			Bond Future	188.56	188.5710	188.5635	188.5710	0.00
11/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2887	3	2887	3	0.00
11/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2877	3	2877	3	0.00
11/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2897	3	2897	3	0.00
11/01/2018	R212 On 01-February-18			Bond Future	151.24	151.2461	151.2394	151.2461	4,967.00
11/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3451	3	3451	3	0.00
11/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3461	3	3461	3	0.00
11/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3471	3	3471	3	0.00
11/01/2018	R212 On 03-May-18			Bond Future	154.07	154.0820	154.0750	154.0820	0.00
11/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
11/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	215	0	215	0	0.00
11/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	225	0	225	0	0.00
11/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	205	0	205	0	0.00
11/01/2018	R213 On 01-February-18			Bond Future	9.23	86.1125	9.2286	86.1125	58,890.00
11/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	1908	2	1908	2	0.00
11/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1863	2	1863	2	0.00
11/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1820	2	1820	2	0.00
11/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	610	1	610	1	0.00
11/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	631	1	631	1	0.00
11/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	589	1	589	1	0.00
11/01/2018	R213 On 03-May-18			Bond Future	9.28	84.1724	9.2793	84.1724	0.00
11/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3674	4	3674	4	0.00
11/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3713	4	3713	4	0.00
11/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3752	4	3752	4	0.00
11/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1821	2	1821	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1869	2	1869	2	0.00
11/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1845	2	1845	2	0.00
11/01/2018	R214 On 01-February-18			Bond Future	9.64	73.7491	9.6384	73.7491	48,891.00
11/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1995	2	1995	2	0.00
11/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2085	2	2085	2	0.00
11/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2040	2	2040	2	0.00
11/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	715	1	715	1	0.00
11/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	693	1	693	1	0.00
11/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	739	1	739	1	0.00
11/01/2018	R214 On 03-May-18			Bond Future	9.69	71.8315	9.6892	71.8315	0.00
11/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4057	4	4057	4	0.00
11/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4097	4	4097	4	0.00
11/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4017	4	4017	4	0.00
11/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2107	2	2107	2	0.00
11/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2081	2	2081	2	0.00
11/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2055	2	2055	2	0.00
11/01/2018	R248 On 01-February-18			Bond Future	9.66	94.5660	9.6636	94.5660	80,503.00
11/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2841	3	2841	3	0.00
11/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2961	3	2961	3	0.00
11/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2901	3	2901	3	0.00
11/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	847	1	847	1	0.00
11/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	794	1	794	1	0.00
11/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	820	1	820	1	0.00
11/01/2018	R248 On 03-May-18			Bond Future	9.72	91.8965	9.7151	91.8965	0.00
11/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5592	5	5592	5	0.00
11/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5540	5	5540	5	0.00
11/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5487	5	5487	5	0.00
11/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2562	3	2562	3	0.00
11/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2593	3	2593	3	0.00
11/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2530	3	2530	3	0.00