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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
12/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	2025 On 01-February-18			Bond Future	130.80	130.8905	130.7997	130.8905	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
12/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3100	3	3100	3	0.00
12/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3080	3	3080	3	0.00
12/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3090	3	3090	3	0.00
12/01/2018	2025 On 03-May-18			Bond Future	133.25	133.3445	133.2518	133.3445	0.00
12/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	32	0	32	0	0.00
12/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	42	0	42	0	0.00
12/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	52	0	52	0	0.00
12/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 02-August-18			Bond Future	135.72	135.8172	135.7211	135.8172	0.00
12/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	939	1	939	1	0.00
12/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	949	1	949	1	0.00
12/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	929	1	929	1	0.00
12/01/2018	2029 On 01-February-18			Bond Future	100.70	101.0003	100.6965	101.0003	1,370.00
12/01/2018	2029 On 03-May-18			Bond Future	101.57	101.8758	101.5661	101.8758	0.00
12/01/2018	2029 On 02-August-18			Bond Future	103.48	103.7989	103.4821	103.7989	0.00
12/01/2018	2030 On 01-February-18			Bond Future	9.13	91.8419	9.1273	91.8419	71,083.00
12/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1695	2	1695	2	0.00
12/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1761	2	1761	2	0.00
12/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1629	1	1629	1	0.00
12/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 03-May-18			Bond Future	9.18	93.5583	9.1823	93.5583	50.00
12/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2026	2	2026	2	0.00
12/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2156	2	2156	2	0.00
12/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2091	2	2091	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
12/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 02-August-18			Bond Future	9.24	91.3054	9.2400	91.3054	0.00
12/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1430	1	1430	1	0.00
12/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1495	1	1495	1	0.00
12/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1366	1	1366	1	0.00
12/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
12/01/2018	2032 On 01-February-18			Bond Future	9.33	94.3768	9.3282	94.3768	38,482.00
12/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2304	2	2304	2	0.00
12/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1134	1	1134	1	7,800.00
12/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2254	2	2254	2	0.00
12/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	817	1	817	1	7,500.00
12/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2204	2	2204	2	0.00
12/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1731	2	1731	2	750.00
12/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1517	1	1517	1	6,800.00
12/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1760	2	1760	2	0.00
12/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	583	1	583	1	0.00
12/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	848	1	848	1	0.00
12/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	994	1	994	1	0.00
12/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	604	1	604	1	0.00
12/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	562	1	562	1	0.00
12/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1340	1	1340	1	0.00
12/01/2018	2032 On 03-May-18			Bond Future	9.38	91.9833	9.3837	91.9833	0.00
12/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4247	4	4247	4	0.00
12/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4290	4	4290	4	0.00
12/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4334	4	4334	4	0.00
12/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1958	2	1958	2	0.00
12/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2009	2	2009	2	0.00
12/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1983	2	1983	2	0.00
12/01/2018	2032 On 02-August-18			Bond Future	9.44	93.7064	9.4398	93.7064	0.00
12/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4737	5	4737	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
12/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4696	5	4696	5	0.00
12/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4656	5	4656	5	0.00
12/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3083	3	3083	3	0.00
12/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3112	3	3112	3	0.00
12/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3055	3	3055	3	0.00
12/01/2018	2033 On 01-February-18			Bond Future	105.38	105.3838	105.3800	105.3838	5,730.00
12/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4270	4	4270	4	0.00
12/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4280	4	4280	4	0.00
12/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4260	4	4260	4	0.00
12/01/2018	2033 On 03-May-18			Bond Future	106.27	106.2715	106.2676	106.2715	384.00
12/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1422	1	1422	1	0.00
12/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1432	1	1432	1	0.00
12/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1442	1	1442	1	0.00
12/01/2018	2033 On 02-August-18			Bond Future	108.27	108.2777	108.2723	108.2777	0.00
12/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1658	2	1658	2	0.00
12/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1668	2	1668	2	0.00
12/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1648	2	1648	2	0.00
12/01/2018	2037 On 01-February-18			Bond Future	9.60	90.5000	9.6032	90.5000	43,916.00
12/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2704	3	2704	3	2,000.00
12/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2369	2	2369	2	0.00
12/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2424	2	2424	2	0.00
12/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2315	2	2315	2	0.00
12/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5550	5	5550	5	0.00
12/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8314	8	8314	8	0.00
12/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	9	0	9	0	2,000.00

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12/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	77	0	77	0	2,000.00
12/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	634	1	634	1	0.00
12/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	681	1	681	1	0.00
12/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	527	1	527	1	0.00
12/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	657	1	657	1	0.00
12/01/2018	2037 On 03-May-18			Bond Future	9.66	92.1913	9.6621	92.1913	0.00
12/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4701	5	4701	5	0.00
12/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4795	5	4795	5	0.00
12/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4748	5	4748	5	0.00
12/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2284	2	2284	2	0.00
12/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2313	2	2313	2	0.00
12/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2256	2	2256	2	0.00
12/01/2018	2037 On 02-August-18			Bond Future	9.72	89.6624	9.7236	89.6624	0.00
12/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5318	5	5318	5	0.00
12/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5362	5	5362	5	0.00
12/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5405	5	5405	5	0.00
12/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3510	4	3510	4	0.00
12/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3574	4	3574	4	0.00
12/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3542	4	3542	4	0.00
12/01/2018	2038 On 01-February-18			Bond Future	126.02	127.4325	126.0166	127.4325	19,909.00
12/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	10913	9	10913	9	0.00
12/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	10933	10	10933	10	0.00
12/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	10923	10	10923	10	0.00
12/01/2018	2038 On 03-May-18			Bond Future	128.38	129.8216	128.3792	129.8216	0.00
12/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	3891	2	3891	2	0.00
12/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	3911	2	3911	2	0.00
12/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	3901	2	3901	2	0.00
12/01/2018	2038 On 02-August-18			Bond Future	130.75	132.2223	130.7508	132.2223	0.00

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12/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	3779	2	3779	2	0.00
12/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	3789	2	3789	2	0.00
12/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	3799	2	3799	2	0.00
12/01/2018	2040 On 01-February-18			Bond Future	9.66	94.0530	9.6631	94.0530	27,826.00
12/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2510	2	2510	2	0.00
12/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2625	3	2625	3	0.00
12/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2567	3	2567	3	0.00
12/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	730	1	730	1	0.00
12/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	705	1	705	1	0.00
12/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	756	1	756	1	0.00
12/01/2018	2040 On 03-May-18			Bond Future	9.72	95.8107	9.7217	95.8107	1,435.00
12/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5306	5	5306	5	0.00
12/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5356	5	5356	5	0.00
12/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4956	5	4956	5	1,500.00
12/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1267	1	1267	1	1,500.00
12/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5255	5	5255	5	0.00
12/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2446	2	2446	2	0.00
12/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	7750	8	7750	8	0.00
12/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	2635	3	2635	3	0.00
12/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2416	2	2416	2	0.00
12/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2386	2	2386	2	0.00
12/01/2018	2040 On 02-August-18			Bond Future	9.78	93.0992	9.7828	93.0992	0.00
12/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5981	6	5981	6	0.00
12/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5934	6	5934	6	0.00
12/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5888	6	5888	6	0.00
12/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	3812	4	3812	4	0.00
12/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	3846	4	3846	4	0.00
12/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3778	4	3778	4	0.00
12/01/2018	2044 On 01-February-18			Bond Future	9.70	91.1975	9.6978	91.1975	21,014.00
12/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2467	2	2467	2	0.00
12/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2524	3	2524	3	0.00

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12/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2582	3	2582	3	0.00
12/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	763	1	763	1	0.00
12/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	817	1	817	1	0.00
12/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	790	1	790	1	0.00
12/01/2018	2044 On 03-May-18			Bond Future	9.75	92.9019	9.7547	92.9019	0.00
12/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5428	5	5428	5	0.00
12/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5377	5	5377	5	0.00
12/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5326	5	5326	5	0.00
12/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2480	2	2480	2	0.00
12/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2511	3	2511	3	0.00
12/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2449	2	2449	2	0.00
12/01/2018	2044 On 02-August-18			Bond Future	9.81	90.2612	9.8138	90.2612	0.00
12/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5945	6	5945	6	0.00
12/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	6039	6	6039	6	0.00
12/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5992	6	5992	6	0.00
12/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	3934	4	3934	4	0.00
12/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3899	4	3899	4	0.00
12/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	3969	4	3969	4	0.00
12/01/2018	2046 On 01-February-18			Bond Future	123.17	124.4051	123.1727	124.4051	21,632.00
12/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	9727	8	9727	8	0.00
12/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	9737	9	9737	9	0.00
12/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	9747	9	9747	9	0.00
12/01/2018	2046 On 03-May-18			Bond Future	123.88	125.1378	123.8822	125.1378	0.00
12/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	4058	3	4058	3	0.00
12/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	4068	3	4068	3	0.00
12/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	4048	3	4048	3	0.00
12/01/2018	2046 On 02-August-18			Bond Future	126.22	127.5000	126.2191	127.5000	0.00
12/01/2018	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
12/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	2571	1	2571	1	0.00
12/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	2551	1	2551	1	0.00
12/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	2561	1	2561	1	0.00
12/01/2018	2050 On 01-February-18			Bond Future	128.64	132.1116	128.6440	132.1116	24,301.00
12/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	11596	8	11596	8	0.00
12/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	11586	8	11586	8	0.00
12/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	11606	8	11606	8	0.00
12/01/2018	2050 On 03-May-18			Bond Future	131.06	134.5888	131.0556	134.5888	0.00
12/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	4574	1	4574	1	0.00
12/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	4554	1	4554	1	0.00
12/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	4564	1	4564	1	0.00
12/01/2018	2050 On 02-August-18			Bond Future	131.79	135.3962	131.7949	135.3962	0.00
12/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	5745	2	5745	2	0.00
12/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	5725	2	5725	2	0.00
12/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	5735	2	5735	2	0.00
12/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	AL37 On 01-February-18			Index Future	570.37	569.5230	570.3740	569.5230	0.00
12/01/2018	AL37 On 03-May-18			Index Future	581.03	580.1660	581.0320	580.1660	0.00
12/01/2018	AL37 On 02-August-18			Index Future	591.91	591.0360	591.9140	591.0360	0.00
12/01/2018	AL7T On 01-February-18			Index Future	657.95	656.3810	657.9480	656.3810	0.00
12/01/2018	AL7T On 03-May-18			Index Future	670.24	668.6470	670.2420	668.6470	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
12/01/2018	AL7T On 02-August-18			Index Future	682.80	681.1750	682.7960	681.1750	0.00
12/01/2018	ALBI On 01-February-18			Index Future	594.07	593.3620	594.0700	593.3620	781.00
12/01/2018	ALBI On 03-May-18			Index Future	605.17	604.4500	605.1710	604.4500	0.00
12/01/2018	ALBI On 02-August-18			Index Future	616.51	615.7750	616.5050	615.7750	0.00
12/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	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
12/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2018	EL28 On 01-February-18			Bond Future	129.24	129.2398	129.2376	129.2398	0.00
12/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3062	3	3062	3	0.00
12/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3072	3	3072	3	0.00
12/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3052	3	3052	3	0.00
12/01/2018	EL28 On 03-May-18			Bond Future	129.90	129.9034	129.9008	129.9034	0.00
12/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3279	3	3279	3	0.00
12/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3289	3	3289	3	0.00
12/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3299	3	3299	3	0.00
12/01/2018	EL28 On 02-August-18			Bond Future	132.35	132.3554	132.3512	132.3554	0.00
12/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2589	3	2589	3	0.00
12/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2599	3	2599	3	0.00
12/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2579	3	2579	3	0.00
12/01/2018	ES33 On 01-February-18			Bond Future	10.76	78.8568	10.7581	78.8568	9,466.00
12/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1393	2	1393	2	0.00
12/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1453	2	1453	2	0.00
12/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1512	2	1512	2	0.00
12/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
12/01/2018	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
12/01/2018	ES33 On 03-May-18			Bond Future	10.86	76.5390	10.8563	76.5390	0.00
12/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2021	2	2021	2	0.00
12/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2136	2	2136	2	0.00
12/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2078	2	2078	2	0.00
12/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES33 On 02-August-18			Bond Future	10.96	77.9727	10.9559	77.9727	0.00
12/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1075	1	1075	1	0.00
12/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1133	1	1133	1	0.00
12/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1191	1	1191	1	0.00
12/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
12/01/2018	ES42 On 01-February-18			Bond Future	10.95	81.6634	10.9469	81.6634	7,957.00
12/01/2018	ES42 On 03-May-18			Bond Future	11.04	78.9282	11.0446	78.9282	0.00
12/01/2018	ES42 On 02-August-18			Bond Future	11.14	80.4065	11.1421	80.4065	0.00
12/01/2018	GOVI On 01-February-18			GOVI	592.67	591.9090	592.6650	591.9090	715.00
12/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	116350	11	116350	11	0.00
12/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	116250	11	116250	11	0.00
12/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	116450	11	116450	11	0.00
12/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 03-May-18			GOVI	603.74	602.9700	603.7400	602.9700	0.00
12/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	134500	13	134500	13	0.00
12/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	134700	13	134700	13	0.00
12/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	134600	13	134600	13	0.00
12/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 02-August-18			GOVI	615.05	614.2670	615.0480	614.2670	0.00
12/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	93380	9	93380	9	0.00
12/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	93280	9	93280	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	93480	9	93480	9	0.00
12/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
12/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
12/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2018	IGOV On 01-February-18			Index Future	251.55	253.2410	251.5540	253.2410	879.00
12/01/2018	IGOV On 03-May-18			Index Future	256.27	257.9890	256.2700	257.9890	269.00
12/01/2018	IGOV On 02-August-18			Index Future	261.11	262.8590	261.1050	262.8590	0.00
12/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
12/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
12/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0100	100.0000	100.0100	0.00
12/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4500	100.4300	100.4500	0.00
12/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4400	99.4100	99.4400	0.00
12/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
12/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
12/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4800	98.4700	98.4800	0.00
12/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8300	98.8100	98.8300	0.00
12/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.2000	99.1700	99.2000	0.00
12/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.51	99.5500	99.5100	99.5500	0.00
12/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.88	99.9300	99.8800	99.9300	0.00
12/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.81	100.8700	100.8100	100.8700	0.00
12/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.55	98.6300	98.5500	98.6300	0.00
12/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.99	96.1400	95.9900	96.1400	0.00
12/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.21	95.3700	95.2100	95.3700	0.00
12/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.41	94.5800	94.4100	94.5800	0.00
12/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.58	94.7500	94.5800	94.7500	0.00
12/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.77	96.9500	96.7700	96.9500	51.00
12/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.91	97.0900	96.9100	97.0900	0.00
12/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.09	98.2800	98.0900	98.2800	0.00
12/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.28	100.4800	100.2800	100.4800	0.00
12/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.53	101.7300	101.5300	101.7300	0.00
12/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.63	96.8600	96.6300	96.8600	0.00
12/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.84	95.0800	94.8400	95.0800	0.00
12/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.83	92.1000	91.8300	92.1000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.57	90.8500	90.5700	90.8500	0.00
12/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.71	93.0100	92.7100	93.0100	0.00
12/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.49	96.8000	96.4900	96.8000	0.00
12/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.07	95.3800	95.0700	95.3800	0.00
12/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.15	97.4400	97.1500	97.4400	0.00
12/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.89	101.1500	100.8900	101.1500	0.00
12/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.25	101.5000	101.2500	101.5000	0.00
12/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.51	96.7600	96.5100	96.7600	0.00
12/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
12/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
12/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.84	93.1650	6.8350	93.1650	2,500.00
12/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
12/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
12/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
12/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
12/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
12/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
12/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
12/01/2018	R023 On 01-February-18			Bond Future	7.87	102.7480	7.8669	102.7480	60,572.00
12/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1879	2	1879	2	0.00
12/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1916	2	1916	2	0.00
12/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1842	2	1842	2	0.00
12/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	46	0	46	0	0.00
12/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	43	0	43	0	0.00
12/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	40	0	40	0	0.00
12/01/2018	R023 On 03-May-18			Bond Future	7.88	100.7383	7.8837	100.7383	40.00
12/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2209	2	2209	2	0.00
12/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5082	5	5082	5	0.00
12/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2262	2	2262	2	0.00
12/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2236	2	2236	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
12/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	681	1	681	1	0.00
12/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	106	0	106	0	2,500.00
12/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	693	1	693	1	0.00
12/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	705	1	705	1	0.00
12/01/2018	R035 On 01-February-18			Bond Future	9.51	98.4190	9.5140	98.4190	48,972.00
12/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1709	2	1709	2	0.00
12/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1865	2	1865	2	0.00
12/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1787	2	1787	2	0.00
12/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R035 On 03-May-18			Bond Future	9.57	95.7579	9.5699	95.7579	0.00
12/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2562	2	2562	2	0.00
12/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2638	3	2638	3	0.00
12/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2486	2	2486	2	0.00
12/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R186 On 01-February-18			Bond Future	8.57	112.8835	8.5707	112.8835	116,616.00
12/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	735	1	735	1	1,460.00
12/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	6	0	6	0	1,460.00
12/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2717	3	2717	3	0.00
12/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	2939	3	2939	3	0.00
12/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4403	4	4403	4	0.00
12/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1660	2	1660	2	0.00
12/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6833	7	6833	7	0.00
12/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2828	3	2828	3	0.00
12/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2772	3	2772	3	0.00
12/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	187	0	187	0	0.00
12/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	153	0	153	0	6,200.00
12/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	485	1	485	1	775.00
12/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	38	0	38	0	775.00
12/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	170	0	170	0	0.00
12/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	2	0	2	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
12/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	178	0	178	0	0.00
12/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1203	1	1203	1	0.00
12/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5598	6	5598	6	0.00
12/01/2018	R186 On 03-May-18			Bond Future	8.61	114.9931	8.6148	114.9931	300.00
12/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5220	5	5220	5	1,120.00
12/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9459	9	9459	9	0.00
12/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3604	3	3604	3	0.00
12/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2702	3	2702	3	0.00
12/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3564	3	3564	3	0.00
12/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7421	7	7421	7	0.00
12/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4715	5	4715	5	0.00
12/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3524	3	3524	3	0.00
12/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7268	7	7268	7	0.00
12/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1092	1	1092	1	0.00
12/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1621	2	1621	2	0.00
12/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2219	2	2219	2	0.00
12/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	418	0	418	0	3,200.00
12/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1644	2	1644	2	0.00
12/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	443	0	443	0	10,640.00
12/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	185	0	185	0	1,120.00
12/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1598	2	1598	2	0.00
12/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	921	1	921	1	0.00
12/01/2018	R197 On 01-February-18			Bond Future	297.96	298.5849	297.9650	298.5849	2,350.00
12/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3695	3	3695	3	0.00
12/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3705	3	3705	3	0.00
12/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3715	3	3715	3	0.00
12/01/2018	R197 On 03-May-18			Bond Future	303.55	304.1830	303.5510	304.1830	165.00
12/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	899	0	899	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
12/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	909	0	909	0	0.00
12/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	889	0	889	0	0.00
12/01/2018	R202 On 01-February-18			Bond Future	237.63	239.7037	237.6292	239.7037	21,504.00
12/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	11441	9	11441	9	0.00
12/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	11431	9	11431	9	0.00
12/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	11451	9	11451	9	0.00
12/01/2018	R202 On 03-May-18			Bond Future	242.08	244.1976	242.0840	244.1976	54.00
12/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	779	1	779	1	0.00
12/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	777	1	777	1	0.00
12/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	775	1	775	1	0.00
12/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	6181	5	6181	5	0.00
12/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	6165	5	6165	5	0.00
12/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	6173	5	6173	5	0.00
12/01/2018	R204 On 01-February-18			Bond Future	7.08	101.7517	7.0764	101.7517	30,605.00
12/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	145	0	145	0	0.00
12/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	162	0	162	0	0.00
12/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	154	0	154	0	0.00
12/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R204 On 03-May-18			Bond Future	6.88	103.6531	6.8824	103.6531	0.00
12/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	225	0	225	0	0.00
12/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	229	0	229	0	0.00
12/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	221	0	221	0	0.00
12/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	102	0	102	0	0.00
12/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	100	0	100	0	0.00
12/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	98	0	98	0	0.00
12/01/2018	R207 On 01-February-18			Bond Future	7.24	100.3838	7.2369	100.3838	45,523.00
12/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	647	1	647	1	0.00
12/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	681	1	681	1	0.00
12/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	664	1	664	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
12/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	3	0	3	0	0.00
12/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	2	0	2	0	0.00
12/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	3	0	3	0	0.00
12/01/2018	R207 On 03-May-18			Bond Future	7.19	102.2597	7.1949	102.2597	0.00
12/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	789	1	789	1	0.00
12/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	777	1	777	1	0.00
12/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	766	1	766	1	0.00
12/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	192	0	192	0	0.00
12/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	196	0	196	0	0.00
12/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	188	0	188	0	0.00
12/01/2018	R208 On 01-February-18			Bond Future	7.52	100.1388	7.5176	100.1388	35,538.00
12/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	905	1	905	1	0.00
12/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	929	1	929	1	0.00
12/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	880	1	880	1	0.00
12/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	35	0	35	0	0.00
12/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	32	0	32	0	0.00
12/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	29	0	29	0	0.00
12/01/2018	R208 On 03-May-18			Bond Future	7.51	98.6089	7.5134	98.6089	0.00
12/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1107	1	1107	1	0.00
12/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1140	1	1140	1	0.00
12/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1123	1	1123	1	0.00
12/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	443	0	443	0	0.00
12/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	452	1	452	1	0.00
12/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	460	1	460	1	0.00
12/01/2018	R209 On 01-February-18			Bond Future	9.45	74.5919	9.4519	74.5919	147,338.00
12/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2229	2	2229	2	0.00
12/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3088	3	3088	3	0.00
12/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1692	2	1692	2	0.00
12/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2276	2	2276	2	0.00
12/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2324	2	2324	2	0.00
12/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2422	2	2422	2	5,000.00
12/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4311	4	4311	4	0.00
12/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2929	3	2929	3	0.00
12/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	796	1	796	1	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3744	4	3744	4	0.00
12/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3141	3	3141	3	0.00
12/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1413	1	1413	1	739.00
12/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	769	1	769	1	157.00
12/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3035	3	3035	3	0.00
12/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5004	5	5004	5	0.00
12/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	440	0	440	0	0.00
12/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	491	1	491	1	0.00
12/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	104	0	104	0	3,000.00
12/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	301	0	301	0	7,500.00
12/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1630	2	1630	2	0.00
12/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	278	0	278	0	739.00
12/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	953	1	953	1	0.00
12/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	162	0	162	0	7,488.00
12/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	257	0	257	0	157.00
12/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1673	2	1673	2	0.00
12/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	59	0	59	0	739.00
12/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	508	1	508	1	0.00
12/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	764	1	764	1	377.00
12/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	267	0	267	0	220.00
12/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	473	1	473	1	0.00
12/01/2018	R209 On 03-May-18			Bond Future	9.50	72.8364	9.5022	72.8364	0.00
12/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4096	4	4096	4	0.00
12/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5692	6	5692	6	0.00
12/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8094	8	8094	8	0.00
12/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3700	4	3700	4	435.00
12/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4721	5	4721	5	0.00
12/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4056	4	4056	4	0.00
12/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4137	4	4137	4	0.00
12/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1488	2	1488	2	5,000.00
12/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1838	2	1838	2	0.00
12/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1791	2	1791	2	0.00
12/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1814	2	1814	2	0.00
12/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1099	1	1099	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
12/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	499	1	499	1	435.00
12/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2063	2	2063	2	0.00
12/01/2018	R209 On 02-August-18			Bond Future	9.55	74.2009	9.5527	74.2009	0.00
12/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8866	9	8866	9	0.00
12/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6166	6	6166	6	0.00
12/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4029	4	4029	4	435.00
12/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6885	7	6885	7	0.00
12/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6971	7	6971	7	0.00
12/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6928	7	6928	7	0.00
12/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3321	3	3321	3	0.00
12/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1679	2	1679	2	0.00
12/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1646	2	1646	2	0.00
12/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1662	2	1662	2	0.00
12/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1982	2	1982	2	435.00
12/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1005	1	1005	1	435.00
12/01/2018	R209 On 01-November-18			Bond Future	9.60	72.4848	9.5992	72.4848	0.00
12/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71673	72	71673	72	0.00
12/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71673	72	71673	72	0.00
12/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8074	8	8074	8	0.00
12/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5594	6	5594	6	0.00
12/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71673	72	71673	72	0.00
12/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3548	4	3548	4	255.00
12/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3399	3	3399	3	255.00
12/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2075	2	2075	2	255.00
12/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5286	5	5286	5	0.00
12/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 01-February-18			Bond Future	187.47	187.4736	187.4666	187.4736	2,159.00
12/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4913	5	4913	5	0.00
12/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4903	5	4903	5	0.00

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12/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4893	5	4893	5	0.00
12/01/2018	R210 On 03-May-18			Bond Future	188.56	188.5635	188.5561	188.5635	0.00
12/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2894	3	2894	3	0.00
12/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2884	3	2884	3	0.00
12/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2904	3	2904	3	0.00
12/01/2018	R212 On 01-February-18			Bond Future	151.38	151.2394	151.3769	151.2394	4,967.00
12/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3313	3	3313	3	0.00
12/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3323	3	3323	3	0.00
12/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3333	3	3333	3	0.00
12/01/2018	R212 On 03-May-18			Bond Future	154.21	154.0750	154.2148	154.0750	0.00
12/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
12/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	75	0	75	0	0.00
12/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	85	0	85	0	0.00
12/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	65	0	65	0	0.00
12/01/2018	R213 On 01-February-18			Bond Future	9.21	86.3499	9.2078	86.3499	58,890.00
12/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	1979	2	1979	2	0.00
12/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1934	2	1934	2	0.00
12/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1889	2	1889	2	0.00
12/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	543	1	543	1	0.00
12/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	562	1	562	1	0.00
12/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	523	1	523	1	0.00
12/01/2018	R213 On 03-May-18			Bond Future	9.26	84.4141	9.2579	84.4141	0.00
12/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3750	4	3750	4	0.00
12/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3790	4	3790	4	0.00
12/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3830	4	3830	4	0.00
12/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1758	2	1758	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
12/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1805	2	1805	2	0.00
12/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1781	2	1781	2	0.00
12/01/2018	R214 On 01-February-18			Bond Future	9.63	74.0002	9.6277	74.0002	48,891.00
12/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	2017	2	2017	2	0.00
12/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2109	2	2109	2	0.00
12/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	2062	2	2062	2	0.00
12/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	663	1	663	1	0.00
12/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	641	1	641	1	0.00
12/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	685	1	685	1	0.00
12/01/2018	R214 On 03-May-18			Bond Future	9.68	72.0871	9.6783	72.0871	0.00
12/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4092	4	4092	4	0.00
12/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4133	4	4133	4	0.00
12/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	4051	4	4051	4	0.00
12/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2066	2	2066	2	0.00
12/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2040	2	2040	2	0.00
12/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2014	2	2014	2	0.00
12/01/2018	R248 On 01-February-18			Bond Future	9.66	94.9324	9.6629	94.9324	80,503.00
12/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2810	3	2810	3	0.00
12/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2930	3	2930	3	0.00
12/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2870	3	2870	3	0.00
12/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	810	1	810	1	0.00
12/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	758	1	758	1	0.00
12/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	783	1	783	1	0.00
12/01/2018	R248 On 03-May-18			Bond Future	9.71	92.2696	9.7145	92.2696	20.00
12/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5579	6	5579	6	0.00
12/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5527	6	5527	6	0.00
12/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5475	5	5475	5	0.00
12/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2543	3	2543	3	0.00
12/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2575	3	2575	3	0.00
12/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2512	3	2512	3	0.00