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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	2025 On 03-May-18			Bond Future	133.30	133.2952	133.2972	133.2952	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	77	0	77	0	0.00
12/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	87	0	87	0	0.00
12/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	97	0	97	0	0.00
12/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
12/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
12/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
12/03/2018	2025 On 02-August-18			Bond Future	134.39	134.3876	134.3883	134.3876	0.00
12/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2272	2	2272	2	0.00
12/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2282	2	2282	2	0.00
12/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2262	2	2262	2	0.00
12/03/2018	2029 On 03-May-18			Bond Future	100.59	100.5887	100.5910	100.5887	1,370.00
12/03/2018	2029 On 02-August-18			Bond Future	102.46	102.4547	102.4562	102.4547	0.00
12/03/2018	2030 On 03-May-18			Bond Future	8.52	98.2922	8.5174	98.2922	90,182.00
12/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6669	7	6669	7	0.00
12/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6795	7	6795	7	0.00
12/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6732	7	6732	7	0.00
12/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	47	0	47	0	0.00
12/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	45	0	45	0	0.00
12/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	48	0	48	0	0.00
12/03/2018	2030 On 02-August-18			Bond Future	8.55	96.1045	8.5546	96.1045	127.00
12/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6601	7	6601	7	0.00
12/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2053	2	2053	2	7,850.00
12/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3736	4	3736	4	7,850.00
12/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6656	7	6656	7	0.00
12/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6824	7	6824	7	0.00
12/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6545	7	6545	7	0.00
12/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	479	0	479	0	7,850.00
12/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	504	1	504	1	0.00
12/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	522	1	522	1	0.00
12/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1282	1	1282	1	0.00
12/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	513	1	513	1	0.00

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12/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2367	2	2367	2	0.00
12/03/2018	2032 On 03-May-18			Bond Future	8.72	97.0335	8.7229	97.0335	61,647.00
12/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	7237	7	7237	7	0.00
12/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7304	7	7304	7	0.00
12/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7372	7	7372	7	0.00
12/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	57	0	57	0	0.00
12/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	61	0	61	0	0.00
12/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	59	0	59	0	0.00
12/03/2018	2032 On 02-August-18			Bond Future	8.76	98.8282	8.7604	98.8282	2.00
12/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7280	7	7280	7	0.00
12/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7221	7	7221	7	0.00
12/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	7162	7	7162	7	0.00
12/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	600	1	600	1	0.00
12/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	609	1	609	1	0.00
12/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	590	1	590	1	0.00
12/03/2018	2033 On 03-May-18			Bond Future	103.11	103.1102	103.1128	103.1102	6,055.00
12/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4577	5	4577	5	0.00
12/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4587	5	4587	5	0.00
12/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4597	5	4597	5	0.00
12/03/2018	2033 On 02-August-18			Bond Future	105.02	105.0232	105.0247	105.0232	0.00
12/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4905	5	4905	5	0.00
12/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4915	5	4915	5	0.00
12/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4895	5	4895	5	0.00
12/03/2018	2037 On 03-May-18			Bond Future	9.02	97.6653	9.0163	97.6653	48,150.00
12/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7835	8	7835	8	0.00
12/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7980	8	7980	8	0.00
12/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7908	8	7908	8	0.00
12/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	97	0	97	0	0.00

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12/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	100	0	100	0	0.00
12/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	94	0	94	0	0.00
12/03/2018	2037 On 02-August-18			Bond Future	9.06	95.2157	9.0606	95.2157	731.00
12/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7936	8	7936	8	0.00
12/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	8000	8	8000	8	0.00
12/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	8065	8	8065	8	0.00
12/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	746	1	746	1	0.00
12/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	769	1	769	1	0.00
12/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	757	1	757	1	0.00
12/03/2018	2038 On 03-May-18			Bond Future	125.00	124.9980	125.0015	124.9980	8,991.00
12/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7289	7	7289	7	0.00
12/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7269	7	7269	7	0.00
12/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7279	7	7279	7	0.00
12/03/2018	2038 On 02-August-18			Bond Future	125.77	125.7640	125.7661	125.7640	0.00
12/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8764	9	8764	9	0.00
12/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8774	9	8774	9	0.00
12/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	8784	9	8784	9	0.00
12/03/2018	2040 On 03-May-18			Bond Future	9.08	101.6643	9.0814	101.6643	39,345.00
12/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8707	9	8707	9	0.00
12/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	176	0	176	0	1,011.00
12/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8630	9	8630	9	0.00
12/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1431	2	1431	2	1,239.00
12/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	8164	8	8164	8	1,500.00
12/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8785	9	8785	9	0.00
12/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2197	2	2197	2	0.00
12/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	105	0	105	0	0.00
12/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	127	0	127	0	0.00
12/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	101	0	101	0	0.00

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12/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	5862	6	5862	6	0.00
12/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	98	0	98	0	0.00
12/03/2018	2040 On 02-August-18			Bond Future	9.13	99.0383	9.1256	99.0383	420.00
12/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8843	9	8843	9	0.00
12/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8775	9	8775	9	0.00
12/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8707	9	8707	9	0.00
12/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	853	1	853	1	0.00
12/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	866	1	866	1	0.00
12/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	841	1	841	1	0.00
12/03/2018	2044 On 03-May-18			Bond Future	9.13	98.6134	9.1308	98.6134	23,617.00
12/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8757	9	8757	9	0.00
12/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8680	9	8680	9	0.00
12/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8602	9	8602	9	0.00
12/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	121	0	121	0	0.00
12/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	125	0	125	0	0.00
12/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	117	0	117	0	0.00
12/03/2018	2044 On 02-August-18			Bond Future	9.17	96.0561	9.1741	96.0561	0.00
12/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8646	9	8646	9	0.00
12/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8783	9	8783	9	0.00
12/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8714	9	8714	9	0.00
12/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	912	1	912	1	0.00
12/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	899	1	899	1	0.00
12/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	926	1	926	1	0.00
12/03/2018	2046 On 03-May-18			Bond Future	117.77	117.5322	117.7672	117.5322	10,874.00
12/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10173	10	10173	10	0.00
12/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10183	10	10183	10	0.00
12/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10163	10	10163	10	0.00
12/03/2018	2046 On 02-August-18			Bond Future	119.95	119.7126	119.9508	119.7126	0.00
12/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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12/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	8839	9	8839	9	0.00
12/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	8819	9	8819	9	0.00
12/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	8829	9	8829	9	0.00
12/03/2018	2050 On 03-May-18			Bond Future	124.29	124.2880	124.2920	124.2880	9,788.00
12/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11338	11	11338	11	0.00
12/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11318	11	11318	11	0.00
12/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11328	11	11328	11	0.00
12/03/2018	2050 On 02-August-18			Bond Future	124.86	124.8611	124.8635	124.8611	0.00
12/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12677	13	12677	13	0.00
12/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12657	13	12657	13	0.00
12/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12667	13	12667	13	0.00
12/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	AL37 On 03-May-18			Index Future	591.07	590.9700	591.0740	590.9700	0.00
12/03/2018	AL37 On 02-August-18			Index Future	602.01	601.9010	602.0050	601.9010	0.00
12/03/2018	AL7T On 03-May-18			Index Future	693.50	693.2390	693.5030	693.2390	0.00
12/03/2018	AL7T On 02-August-18			Index Future	706.33	706.0620	706.3290	706.0620	0.00
12/03/2018	ALBI On 03-May-18			Index Future	632.04	631.9940	632.0360	631.9940	814.00
12/03/2018	ALBI On 02-August-18			Index Future	643.73	643.6840	643.7250	643.6840	0.00
12/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2018	EL28 On 03-May-18			Bond Future	129.27	129.0390	129.2724	129.0390	0.00
12/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
12/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3908	4	3908	4	0.00
12/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3918	4	3918	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
12/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3928	4	3928	4	0.00
12/03/2018	EL28 On 02-August-18			Bond Future	131.67	131.4328	131.6692	131.4328	0.00
12/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3271	4	3271	4	0.00
12/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3281	4	3281	4	0.00
12/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3261	3	3261	3	0.00
12/03/2018	ES33 On 03-May-18			Bond Future	10.35	79.3921	10.3493	79.3921	9,466.00
12/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5155	5	5155	5	0.00
12/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5270	5	5270	5	0.00
12/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5212	5	5212	5	0.00
12/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
12/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
12/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
12/03/2018	ES33 On 02-August-18			Bond Future	10.43	80.8606	10.4345	80.8606	0.00
12/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4250	4	4250	4	0.00
12/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4307	4	4307	4	0.00
12/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4365	4	4365	4	0.00
12/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
12/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
12/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
12/03/2018	ES42 On 03-May-18			Bond Future	10.48	83.0320	10.4847	83.0320	7,957.00
12/03/2018	ES42 On 02-August-18			Bond Future	10.57	84.5677	10.5661	84.5677	0.00
12/03/2018	GOVI On 03-May-18			GOVI	629.47	629.3800	629.4680	629.3800	612.00
12/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	391780	39	391780	39	0.00
12/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	391980	39	391980	39	0.00
12/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	391880	39	391880	39	0.00
12/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
12/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
12/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
12/03/2018	GOVI On 02-August-18			GOVI	641.11	641.0210	641.1100	641.0210	0.00
12/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	354000	35	354000	35	0.00
12/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	353900	35	353900	35	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
12/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	354100	35	354100	35	0.00
12/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
12/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
12/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
12/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2018	IGOV On 03-May-18			Index Future	252.09	251.9800	252.0850	251.9800	1,128.00
12/03/2018	IGOV On 02-August-18			Index Future	256.76	256.6550	256.7600	256.6550	0.00
12/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
12/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
12/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
12/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
12/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.4100	99.4000	99.4100	0.00
12/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
12/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
12/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
12/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
12/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1600	99.1500	99.1600	0.00
12/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4700	99.4600	99.4700	0.00
12/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
12/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.64	100.6600	100.6400	100.6600	0.00
12/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.30	98.3200	98.3000	98.3200	0.00
12/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.57	95.5700	95.5700	95.5700	0.00
12/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.72	94.7200	94.7200	94.7200	0.00
12/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.83	93.8300	93.8300	93.8300	0.00
12/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.92	93.9200	93.9200	93.9200	0.00
12/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.04	96.0400	96.0400	96.0400	51.00
12/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.10	96.1000	96.1000	96.1000	0.00
12/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.22	97.2100	97.2200	97.2100	0.00
12/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.36	99.3400	99.3600	99.3400	0.00
12/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.54	100.5200	100.5400	100.5200	0.00
12/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.56	95.5300	95.5600	95.5300	0.00
12/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.17	93.1300	93.1700	93.1300	0.00
12/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.11	90.0600	90.1100	90.0600	0.00
12/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.79	88.7400	88.7900	88.7400	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
12/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.91	90.8600	90.9100	90.8600	0.00
12/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.68	94.6300	94.6800	94.6300	0.00
12/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.18	93.1300	93.1800	93.1300	0.00
12/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.21	95.1600	95.2100	95.1600	0.00
12/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.91	98.8600	98.9100	98.8600	0.00
12/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.21	99.1500	99.2100	99.1500	0.00
12/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.34	94.2900	94.3400	94.2900	0.00
12/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
12/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
12/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
12/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
12/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
12/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
12/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
12/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
12/03/2018	R023 On 03-May-18			Bond Future	7.39	102.8661	7.3866	102.8661	73,115.00
12/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3498	3	3498	3	0.00
12/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3536	4	3536	4	0.00
12/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3574	4	3574	4	0.00
12/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6954	7	6954	7	0.00
12/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
12/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	15	0	15	0	0.00
12/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	15	0	15	0	0.00
12/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	16	0	16	0	0.00
12/03/2018	R035 On 03-May-18			Bond Future	8.92	101.2199	8.9235	101.2199	66,923.00
12/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	8035	8	8035	8	0.00
12/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1446	2	1446	2	1,000.00
12/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3715	4	3715	4	0.00
12/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	8106	8	8106	8	0.00
12/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7964	8	7964	8	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
12/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	142	0	142	0	0.00
12/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	965	1	965	1	1,000.00
12/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	137	0	137	0	0.00
12/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	132	0	132	0	0.00
12/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	2955	3	2955	3	0.00
12/03/2018	R035 On 02-August-18			Bond Future	8.96	103.0921	8.9630	103.0921	3.00
12/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5852	6	5852	6	0.00
12/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5958	6	5958	6	0.00
12/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5905	6	5905	6	0.00
12/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2024	2	2024	2	0.00
12/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2050	2	2050	2	0.00
12/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2077	2	2077	2	0.00
12/03/2018	R186 On 03-May-18			Bond Future	8.07	118.8028	8.0715	118.8028	200,073.00
12/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5633	6	5633	6	0.00
12/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12845	13	12845	13	0.00
12/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7880	8	7880	8	1,120.00
12/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5573	6	5573	6	0.00
12/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4199	4	4199	4	0.00
12/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3119	3	3119	3	0.00
12/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	511	1	511	1	500.00
12/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10575	11	10575	11	0.00
12/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7213	7	7213	7	0.00
12/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4258	4	4258	4	0.00
12/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5150	5	5150	5	0.00
12/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2850	3	2850	3	0.00
12/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5512	5	5512	5	0.00
12/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10398	10	10398	10	0.00
12/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2588	3	2588	3	7.00
12/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	900	1	900	1	7.00
12/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2334	2	2334	2	0.00
12/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	145	0	145	0	0.00
12/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	139	0	139	0	0.00
12/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	290	0	290	0	3,500.00
12/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	18	0	18	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
12/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	59	0	59	0	0.00
12/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	78	0	78	0	4,745.00
12/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
12/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	485	1	485	1	500.00
12/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	346	0	346	0	0.00
12/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	62	0	62	0	0.00
12/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
12/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	411	0	411	0	3,500.00
12/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1381	1	1381	1	0.00
12/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2010	2	2010	2	0.00
12/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	10	0	10	0	0.00
12/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	57	0	57	0	0.00
12/03/2018	R186 On 02-August-18			Bond Future	8.10	115.7000	8.0970	115.7000	191.00
12/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3492	3	3492	3	0.00
12/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2553	3	2553	3	1,470.00
12/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3446	3	3446	3	0.00
12/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	503	1	503	1	1,470.00
12/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3537	4	3537	4	0.00
12/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1557	2	1557	2	0.00
12/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4501	5	4501	5	0.00
12/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1101	1	1101	1	0.00
12/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1064	1	1064	1	0.00
12/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1082	1	1082	1	0.00
12/03/2018	R186 On 01-November-18			Bond Future	8.12	117.8712	8.1183	117.8712	0.00
12/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3864	4	3864	4	5,000.00
12/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4159	4	4159	4	0.00
12/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	7004	7	7004	7	0.00
12/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4117	4	4117	4	0.00
12/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2049	2	2049	2	5,000.00
12/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4202	4	4202	4	0.00
12/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	715	1	715	1	5,000.00
12/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1588	2	1588	2	0.00
12/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3065	3	3065	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1549	2	1549	2	0.00
12/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1568	2	1568	2	0.00
12/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1709	2	1709	2	0.00
12/03/2018	R197 On 03-May-18			Bond Future	306.10	306.0983	306.1011	306.0983	2,388.00
12/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1661	2	1661	2	0.00
12/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1641	2	1641	2	0.00
12/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1651	2	1651	2	0.00
12/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R202 On 03-May-18			Bond Future	236.10	236.0965	236.1027	236.0965	23,064.00
12/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	8	0	8	0	0.00
12/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	8	0	8	0	0.00
12/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	8	0	8	0	0.00
12/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11395	11	11395	11	0.00
12/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11375	11	11375	11	0.00
12/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11385	11	11385	11	0.00
12/03/2018	R204 On 03-May-18			Bond Future	6.19	104.1063	6.1914	104.1063	21,932.00
12/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	544	1	544	1	0.00
12/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	550	1	550	1	0.00
12/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	538	1	538	1	0.00
12/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R207 On 03-May-18			Bond Future	6.59	103.2830	6.5889	103.2830	23,532.00
12/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1556	2	1556	2	0.00
12/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1541	2	1541	2	0.00
12/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1525	2	1525	2	0.00
12/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R208 On 03-May-18			Bond Future	6.93	100.2048	6.9337	100.2048	35,809.00
12/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2132	2	2132	2	0.00
12/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2157	2	2157	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
12/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2182	2	2182	2	0.00
12/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	5	0	5	0	0.00
12/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	4	0	4	0	0.00
12/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	5	0	5	0	0.00
12/03/2018	R209 On 03-May-18			Bond Future	8.92	76.9640	8.9223	76.9640	81,127.00
12/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6421	6	6421	6	0.00
12/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8666	9	8666	9	0.00
12/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7335	7	7335	7	0.00
12/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11653	12	11653	12	0.00
12/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5809	6	5809	6	435.00
12/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5931	6	5931	6	0.00
12/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3158	3	3158	3	1,321.00
12/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6483	6	6483	6	0.00
12/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2574	3	2574	3	250.00
12/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	4124	4	4124	4	0.00
12/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1472	2	1472	2	1,321.00
12/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6360	6	6360	6	0.00
12/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	85	0	85	0	0.00
12/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	661	1	661	1	0.00
12/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	80	0	80	0	0.00
12/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	45	0	45	0	11,067.00
12/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	284	0	284	0	250.00
12/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	108	0	108	0	250.00
12/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	479	1	479	1	0.00
12/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1270	1	1270	1	0.00
12/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	82	0	82	0	0.00
12/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	16	0	16	0	435.00
12/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	115	0	115	0	0.00
12/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	1	0	435.00
12/03/2018	R209 On 02-August-18			Bond Future	8.96	78.3876	8.9590	78.3876	816.00
12/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	12047	12	12047	12	0.00
12/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8610	9	8610	9	0.00
12/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5646	6	5646	6	435.00
12/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9536	10	9536	10	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
12/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9591	10	9591	10	0.00
12/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9645	10	9645	10	0.00
12/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	205	0	205	0	0.00
12/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	822	1	822	1	0.00
12/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	215	0	215	0	0.00
12/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	210	0	210	0	0.00
12/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	311	0	311	0	435.00
12/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	72	0	72	0	435.00
12/03/2018	R209 On 01-November-18			Bond Future	8.99	76.7097	8.9948	76.7097	0.00
12/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75824	76	75824	76	0.00
12/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75824	76	75824	76	0.00
12/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7594	8	7594	8	0.00
12/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75824	76	75824	76	0.00
12/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4556	5	4556	5	0.00
12/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10584	11	10584	11	0.00
12/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7442	7	7442	7	0.00
12/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1096	1	1096	1	0.00
12/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	434	0	434	0	0.00
12/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1060	1	1060	1	0.00
12/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2143	2	2143	2	0.00
12/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R210 On 03-May-18			Bond Future	187.43	187.0940	187.4275	187.0940	2,159.00
12/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
12/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
12/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
12/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4022	4	4022	4	0.00
12/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4012	4	4012	4	0.00
12/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4032	4	4032	4	0.00
12/03/2018	R212 On 03-May-18			Bond Future	155.15	155.1501	155.1510	155.1501	4,755.00
12/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	871	1	871	1	0.00
12/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	851	1	851	1	0.00
12/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	861	1	861	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
12/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
12/03/2018	R213 On 03-May-18			Bond Future	8.60	88.9451	8.6047	88.9451	44,803.00
12/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6433	6	6433	6	0.00
12/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6494	6	6494	6	0.00
12/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6556	7	6556	7	0.00
12/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	55	0	55	0	0.00
12/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	59	0	59	0	0.00
12/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	57	0	57	0	0.00
12/03/2018	R213 On 02-August-18			Bond Future	8.64	90.5903	8.6375	90.5903	1.00
12/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	4062	4	4062	4	0.00
12/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	4014	4	4014	4	0.00
12/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3967	4	3967	4	0.00
12/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1151	1	1151	1	0.00
12/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1170	1	1170	1	0.00
12/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1133	1	1133	1	0.00
12/03/2018	R214 On 03-May-18			Bond Future	9.05	76.8282	9.0466	76.8282	47,218.00
12/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6778	7	6778	7	0.00
12/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6841	7	6841	7	0.00
12/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6715	7	6715	7	0.00
12/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	100	0	100	0	0.00
12/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	97	0	97	0	0.00
12/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	94	0	94	0	0.00
12/03/2018	R248 On 03-May-18			Bond Future	9.09	98.1676	9.0921	98.1676	90,984.00
12/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	9033	9	9033	9	0.00
12/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8953	9	8953	9	0.00
12/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8873	9	8873	9	0.00
12/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	123	0	123	0	0.00
12/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	127	0	127	0	0.00
12/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	120	0	120	0	0.00