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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
09/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	2025 On 01-February-18			Bond Future	130.91	130.9193	130.9134	130.9193	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
09/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	2987	3	2987	3	0.00
09/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	2967	3	2967	3	0.00
09/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	2977	3	2977	3	0.00
09/01/2018	2025 On 03-May-18			Bond Future	133.37	133.3728	133.3670	133.3728	0.00
09/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	147	0	147	0	0.00
09/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	157	0	157	0	0.00
09/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	167	0	167	0	0.00
09/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 02-August-18			Bond Future	135.84	135.8479	135.8422	135.8479	0.00
09/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	818	1	818	1	0.00
09/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	828	1	828	1	0.00
09/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	808	1	808	1	0.00
09/01/2018	2029 On 01-February-18			Bond Future	101.02	101.0198	101.0158	101.0198	1,370.00
09/01/2018	2029 On 03-May-18			Bond Future	101.89	101.8948	101.8910	101.8948	0.00
09/01/2018	2029 On 02-August-18			Bond Future	103.82	103.8197	103.8158	103.8197	0.00
09/01/2018	2030 On 01-February-18			Bond Future	9.11	91.6165	9.1101	91.6165	71,083.00
09/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1812	1	1812	1	0.00
09/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1878	1	1878	1	0.00
09/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1745	1	1745	1	0.00
09/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 03-May-18			Bond Future	9.16	93.3283	9.1645	93.3283	0.00
09/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	2145	2	2145	2	0.00
09/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	2275	2	2275	2	0.00
09/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	2210	2	2210	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
09/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 02-August-18			Bond Future	9.22	91.0715	9.2214	91.0715	0.00
09/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1553	1	1553	1	0.00
09/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1617	1	1617	1	0.00
09/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1488	1	1488	1	0.00
09/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
09/01/2018	2032 On 01-February-18			Bond Future	9.30	94.2427	9.2961	94.2427	38,482.00
09/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2491	2	2491	2	0.00
09/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1267	1	1267	1	7,800.00
09/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2439	2	2439	2	0.00
09/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	927	1	927	1	7,500.00
09/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1897	2	1897	2	750.00
09/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1672	1	1672	1	6,800.00
09/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2387	2	2387	2	0.00
09/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1636	2	1636	2	0.00
09/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	534	1	534	1	0.00
09/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	779	1	779	1	0.00
09/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	915	1	915	1	0.00
09/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	553	1	553	1	0.00
09/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	515	1	515	1	0.00
09/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1239	2	1239	2	0.00
09/01/2018	2032 On 03-May-18			Bond Future	9.35	91.8464	9.3506	91.8464	0.00
09/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4410	4	4410	4	0.00
09/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4454	4	4454	4	0.00
09/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4499	4	4499	4	0.00
09/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	1884	2	1884	2	0.00
09/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	1933	2	1933	2	0.00
09/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	1908	2	1908	2	0.00
09/01/2018	2032 On 02-August-18			Bond Future	9.41	93.5673	9.4055	93.5673	0.00
09/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4888	5	4888	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
09/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4847	5	4847	5	0.00
09/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4806	5	4806	5	0.00
09/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	2989	3	2989	3	0.00
09/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3018	3	3018	3	0.00
09/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	2962	3	2962	3	0.00
09/01/2018	2033 On 01-February-18			Bond Future	105.40	105.4036	105.3996	105.4036	5,730.00
09/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4250	4	4250	4	0.00
09/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4260	4	4260	4	0.00
09/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4240	4	4240	4	0.00
09/01/2018	2033 On 03-May-18			Bond Future	106.29	106.2909	106.2869	106.2909	0.00
09/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1403	1	1403	1	0.00
09/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1413	1	1413	1	0.00
09/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1423	1	1423	1	0.00
09/01/2018	2033 On 02-August-18			Bond Future	108.29	108.2989	108.2949	108.2989	0.00
09/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1635	2	1635	2	0.00
09/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1645	2	1645	2	0.00
09/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1625	2	1625	2	0.00
09/01/2018	2037 On 01-February-18			Bond Future	9.60	89.8320	9.6014	89.8320	43,916.00
09/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2770	2	2770	2	2,000.00
09/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2438	2	2438	2	0.00
09/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2492	2	2492	2	0.00
09/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2384	2	2384	2	0.00
09/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5585	5	5585	5	0.00
09/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	8333	8	8333	8	0.00
09/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	13	0	13	0	2,000.00

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09/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	97	0	97	0	2,000.00
09/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	688	1	688	1	0.00
09/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	736	1	736	1	0.00
09/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	578	1	578	1	0.00
09/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	711	1	711	1	0.00
09/01/2018	2037 On 03-May-18			Bond Future	9.66	91.5105	9.6603	91.5105	0.00
09/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4706	4	4706	4	0.00
09/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4801	4	4801	4	0.00
09/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4754	4	4754	4	0.00
09/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2275	3	2275	3	0.00
09/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2304	3	2304	3	0.00
09/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2247	3	2247	3	0.00
09/01/2018	2037 On 02-August-18			Bond Future	9.72	88.9692	9.7215	88.9692	0.00
09/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5322	5	5322	5	0.00
09/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5366	5	5366	5	0.00
09/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5410	5	5410	5	0.00
09/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3499	4	3499	4	0.00
09/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3562	4	3562	4	0.00
09/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3530	4	3530	4	0.00
09/01/2018	2038 On 01-February-18			Bond Future	127.45	127.4576	127.4523	127.4576	19,909.00
09/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9478	9	9478	9	0.00
09/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9498	9	9498	9	0.00
09/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9488	9	9488	9	0.00
09/01/2018	2038 On 03-May-18			Bond Future	129.84	129.8461	129.8411	129.8461	0.00
09/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	2429	2	2429	2	0.00
09/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2449	2	2449	2	0.00
09/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2439	2	2439	2	0.00
09/01/2018	2038 On 02-August-18			Bond Future	132.24	132.2490	132.2441	132.2490	0.00

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09/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	2286	2	2286	2	0.00
09/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	2296	2	2296	2	0.00
09/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	2306	2	2306	2	0.00
09/01/2018	2040 On 01-February-18			Bond Future	9.68	93.0798	9.6815	93.0798	27,816.00
09/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2463	2	2463	2	0.00
09/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2576	2	2576	2	0.00
09/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2519	2	2519	2	0.00
09/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	840	1	840	1	0.00
09/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	813	1	813	1	0.00
09/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	867	1	867	1	0.00
09/01/2018	2040 On 03-May-18			Bond Future	9.74	94.8189	9.7407	94.8189	0.00
09/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5198	5	5198	5	0.00
09/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5249	5	5249	5	0.00
09/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4849	4	4849	4	1,500.00
09/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1234	1	1234	1	1,500.00
09/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5148	5	5148	5	0.00
09/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2500	3	2500	3	0.00
09/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	7877	9	7877	9	0.00
09/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	2690	3	2690	3	0.00
09/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2469	3	2469	3	0.00
09/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2439	3	2439	3	0.00
09/01/2018	2040 On 02-August-18			Bond Future	9.80	92.0892	9.8022	92.0892	0.00
09/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5874	5	5874	5	0.00
09/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5827	5	5827	5	0.00
09/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5781	5	5781	5	0.00
09/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	3868	4	3868	4	0.00
09/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	3902	4	3902	4	0.00
09/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3833	4	3833	4	0.00
09/01/2018	2044 On 01-February-18			Bond Future	9.73	89.9972	9.7261	89.9972	21,014.00
09/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2363	2	2363	2	0.00
09/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2418	2	2418	2	0.00

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09/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2473	2	2473	2	0.00
09/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	901	1	901	1	0.00
09/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	960	1	960	1	0.00
09/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	930	1	930	1	0.00
09/01/2018	2044 On 03-May-18			Bond Future	9.78	91.6788	9.7839	91.6788	0.00
09/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5262	5	5262	5	0.00
09/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5211	5	5211	5	0.00
09/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5161	5	5161	5	0.00
09/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2565	3	2565	3	0.00
09/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2596	3	2596	3	0.00
09/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2534	3	2534	3	0.00
09/01/2018	2044 On 02-August-18			Bond Future	9.84	89.0154	9.8438	89.0154	0.00
09/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5782	5	5782	5	0.00
09/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5875	5	5875	5	0.00
09/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5828	5	5828	5	0.00
09/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4026	4	4026	4	0.00
09/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	3990	4	3990	4	0.00
09/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4061	5	4061	5	0.00
09/01/2018	2046 On 01-February-18			Bond Future	124.92	125.6728	124.9192	125.6728	21,632.00
09/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	7981	7	7981	7	0.00
09/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	7991	7	7991	7	0.00
09/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	8001	7	8001	7	0.00
09/01/2018	2046 On 03-May-18			Bond Future	125.66	126.4281	125.6608	126.4281	0.00
09/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	2279	2	2279	2	0.00
09/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	2289	2	2289	2	0.00
09/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	2269	2	2269	2	0.00
09/01/2018	2046 On 02-August-18			Bond Future	128.03	128.8165	128.0347	128.8165	0.00
09/01/2018	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
09/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	755	0	755	0	0.00
09/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	735	0	735	0	0.00
09/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	745	0	745	0	0.00
09/01/2018	2050 On 01-February-18			Bond Future	132.13	132.1365	132.1316	132.1365	24,301.00
09/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	8108	8	8108	8	0.00
09/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	8098	8	8098	8	0.00
09/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	8118	8	8118	8	0.00
09/01/2018	2050 On 03-May-18			Bond Future	134.61	134.6130	134.6079	134.6130	0.00
09/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	1022	1	1022	1	0.00
09/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	1002	1	1002	1	0.00
09/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	1012	1	1012	1	0.00
09/01/2018	2050 On 02-August-18			Bond Future	135.42	135.4228	135.4178	135.4228	0.00
09/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
09/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	2122	2	2122	2	0.00
09/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	2102	2	2102	2	0.00
09/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	2112	2	2112	2	0.00
09/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	AL37 On 01-February-18			Index Future	570.68	569.8310	570.6830	569.8310	0.00
09/01/2018	AL37 On 03-May-18			Index Future	581.34	580.4760	581.3440	580.4760	0.00
09/01/2018	AL37 On 02-August-18			Index Future	592.24	591.3560	592.2410	591.3560	0.00
09/01/2018	AL7T On 01-February-18			Index Future	658.66	656.5780	658.6570	656.5780	0.00
09/01/2018	AL7T On 03-May-18			Index Future	670.96	668.8440	670.9610	668.8440	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
09/01/2018	AL7T On 02-August-18			Index Future	683.54	681.3800	683.5380	681.3800	0.00
09/01/2018	ALBI On 01-February-18			Index Future	594.35	590.7510	594.3520	590.7510	772.00
09/01/2018	ALBI On 03-May-18			Index Future	605.46	601.7870	605.4550	601.7870	0.00
09/01/2018	ALBI On 02-August-18			Index Future	616.80	613.0660	616.8040	613.0660	0.00
09/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	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
09/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	EL28 On 01-February-18			Bond Future	129.25	129.2526	129.2500	129.2526	0.00
09/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3050	3	3050	3	0.00
09/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3060	3	3060	3	0.00
09/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3040	3	3040	3	0.00
09/01/2018	EL28 On 03-May-18			Bond Future	129.91	129.9152	129.9128	129.9152	0.00
09/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3267	3	3267	3	0.00
09/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3277	3	3277	3	0.00
09/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3287	3	3287	3	0.00
09/01/2018	EL28 On 02-August-18			Bond Future	132.37	132.3694	132.3670	132.3694	0.00
09/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
09/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2573	3	2573	3	0.00
09/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2583	3	2583	3	0.00
09/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2563	3	2563	3	0.00
09/01/2018	ES33 On 01-February-18			Bond Future	10.70	78.3914	10.6982	78.3914	9,466.00
09/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1759	1	1759	1	0.00
09/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1819	1	1819	1	0.00
09/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1878	1	1878	1	0.00
09/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
09/01/2018	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
09/01/2018	ES33 On 03-May-18			Bond Future	10.79	76.0645	10.7943	76.0645	0.00
09/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2393	2	2393	2	0.00
09/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2509	2	2509	2	0.00
09/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2451	2	2451	2	0.00
09/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES33 On 02-August-18			Bond Future	10.89	77.4897	10.8917	77.4897	0.00
09/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1456	1	1456	1	0.00
09/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1514	1	1514	1	0.00
09/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1572	1	1572	1	0.00
09/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
09/01/2018	ES42 On 01-February-18			Bond Future	10.97	80.8623	10.9675	80.8623	7,957.00
09/01/2018	ES42 On 03-May-18			Bond Future	11.07	78.1117	11.0660	78.1117	0.00
09/01/2018	ES42 On 02-August-18			Bond Future	11.16	79.5751	11.1640	79.5751	0.00
09/01/2018	GOVI On 01-February-18			GOVI	593.03	589.4550	593.0260	589.4550	715.00
09/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	119960	8	119960	8	0.00
09/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	119860	8	119860	8	0.00
09/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	120060	8	120060	8	0.00
09/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 03-May-18			GOVI	604.10	600.4660	604.1040	600.4660	0.00
09/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	138140	10	138140	10	0.00
09/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	138340	10	138340	10	0.00
09/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	138240	10	138240	10	0.00
09/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 02-August-18			GOVI	615.43	611.7210	615.4280	611.7210	0.00
09/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	97180	6	97180	6	0.00
09/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	97080	6	97080	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	97280	6	97280	6	0.00
09/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
09/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
09/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2018	IGOV On 01-February-18			Index Future	253.37	253.5100	253.3720	253.5100	879.00
09/01/2018	IGOV On 03-May-18			Index Future	258.12	258.2600	258.1200	258.2600	269.00
09/01/2018	IGOV On 02-August-18			Index Future	263.00	263.1390	262.9970	263.1390	0.00
09/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
09/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.88	99.8700	99.8800	99.8700	0.00
09/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4200	100.4300	100.4200	0.00
09/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4200	99.4200	99.4200	0.00
09/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
09/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5600	98.5700	98.5600	0.00
09/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4700	98.4700	98.4700	0.00
09/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
09/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1700	99.1700	99.1700	0.00
09/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.53	99.5300	99.5300	99.5300	0.00
09/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
09/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.83	100.8400	100.8300	100.8400	0.00
09/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.57	98.5900	98.5700	98.5900	0.00
09/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.03	96.0500	96.0300	96.0500	0.00
09/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.24	95.2600	95.2400	95.2600	0.00
09/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.42	94.4500	94.4200	94.4500	0.00
09/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.57	94.6200	94.5700	94.6200	0.00
09/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.74	96.8000	96.7400	96.8000	51.00
09/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.87	96.9300	96.8700	96.9300	0.00
09/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.04	98.1000	98.0400	98.1000	0.00
09/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.23	100.2900	100.2300	100.2900	0.00
09/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.47	101.5300	101.4700	101.5300	0.00
09/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.58	96.6400	96.5800	96.6400	0.00
09/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.73	94.9300	94.7300	94.9300	0.00
09/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.73	91.9500	91.7300	91.9500	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
09/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.46	90.7000	90.4600	90.7000	0.00
09/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.60	92.8600	92.6000	92.8600	0.00
09/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.38	96.6400	96.3800	96.6400	0.00
09/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.95	95.2100	94.9500	95.2100	0.00
09/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.01	97.2700	97.0100	97.2700	0.00
09/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.73	100.9800	100.7300	100.9800	0.00
09/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.08	101.3300	101.0800	101.3300	0.00
09/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.33	96.5800	96.3300	96.5800	0.00
09/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
09/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
09/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.84	93.1650	6.8350	93.1650	2,500.00
09/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
09/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
09/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
09/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
09/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
09/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
09/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
09/01/2018	R023 On 01-February-18			Bond Future	7.85	102.8033	7.8533	102.8033	60,572.00
09/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1964	2	1964	2	0.00
09/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2000	2	2000	2	0.00
09/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1927	2	1927	2	0.00
09/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	76	0	76	0	0.00
09/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	72	0	72	0	0.00
09/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	68	0	68	0	0.00
09/01/2018	R023 On 03-May-18			Bond Future	7.87	100.7942	7.8693	100.7942	0.00
09/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2270	2	2270	2	0.00
09/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5149	5	5149	5	0.00
09/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2324	2	2324	2	0.00
09/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2297	2	2297	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
09/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	686	1	686	1	0.00
09/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	115	0	115	0	2,500.00
09/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	698	1	698	1	0.00
09/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	709	1	709	1	0.00
09/01/2018	R035 On 01-February-18			Bond Future	9.51	97.8683	9.5074	97.8683	48,902.00
09/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1762	1	1762	1	0.00
09/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1918	1	1918	1	0.00
09/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1840	1	1840	1	0.00
09/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R035 On 03-May-18			Bond Future	9.56	95.1965	9.5631	95.1965	0.00
09/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2616	2	2616	2	0.00
09/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2692	2	2692	2	0.00
09/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2540	2	2540	2	0.00
09/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R186 On 01-February-18			Bond Future	8.55	112.8992	8.5530	112.8992	113,515.00
09/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	870	1	870	1	1,460.00
09/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	13	0	13	0	1,460.00
09/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2870	3	2870	3	0.00
09/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3089	3	3089	3	0.00
09/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4536	4	4536	4	0.00
09/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1819	2	1819	2	0.00
09/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6951	7	6951	7	0.00
09/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2979	3	2979	3	0.00
09/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2924	3	2924	3	0.00
09/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	223	0	223	0	0.00
09/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	187	0	187	0	6,200.00
09/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	528	1	528	1	775.00
09/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	54	0	54	0	775.00
09/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	204	0	204	0	0.00
09/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	5	0	5	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
09/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	214	0	214	0	0.00
09/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1221	1	1221	1	0.00
09/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5489	6	5489	6	0.00
09/01/2018	R186 On 03-May-18			Bond Future	8.60	115.0085	8.5965	115.0085	200.00
09/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5326	5	5326	5	1,120.00
09/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9578	9	9578	9	0.00
09/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3690	3	3690	3	0.00
09/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2772	3	2772	3	0.00
09/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3650	3	3650	3	0.00
09/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7538	7	7538	7	0.00
09/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4816	5	4816	5	0.00
09/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7385	7	7385	7	0.00
09/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3609	3	3609	3	0.00
09/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1074	1	1074	1	0.00
09/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1589	2	1589	2	0.00
09/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2171	2	2171	2	0.00
09/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	417	0	417	0	3,200.00
09/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1611	2	1611	2	0.00
09/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	442	0	442	0	10,640.00
09/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	186	0	186	0	1,120.00
09/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1567	2	1567	2	0.00
09/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	909	1	909	1	0.00
09/01/2018	R197 On 01-February-18			Bond Future	298.79	298.8035	298.7898	298.8035	2,350.00
09/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	2870	3	2870	3	0.00
09/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	2880	3	2880	3	0.00
09/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	2890	3	2890	3	0.00
09/01/2018	R197 On 03-May-18			Bond Future	304.39	304.4029	304.3897	304.4029	0.00
09/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	60	0	60	0	0.00

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09/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	70	0	70	0	0.00
09/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	50	0	50	0	0.00
09/01/2018	R202 On 01-February-18			Bond Future	239.74	239.7492	239.7400	239.7492	21,504.00
09/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
09/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
09/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
09/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	9331	9	9331	9	0.00
09/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	9321	9	9321	9	0.00
09/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	9341	9	9341	9	0.00
09/01/2018	R202 On 03-May-18			Bond Future	244.23	244.2421	244.2330	244.2421	0.00
09/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1377	1	1377	1	0.00
09/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1374	1	1374	1	0.00
09/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1371	1	1371	1	0.00
09/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4628	5	4628	5	0.00
09/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4614	5	4614	5	0.00
09/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4621	5	4621	5	0.00
09/01/2018	R204 On 01-February-18			Bond Future	7.02	101.7963	7.0228	101.7963	30,625.00
09/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	220	0	220	0	0.00
09/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	234	0	234	0	0.00
09/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	227	0	227	0	0.00
09/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	28	0	28	0	0.00
09/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	27	0	27	0	0.00
09/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	30	0	30	0	0.00
09/01/2018	R204 On 03-May-18			Bond Future	6.81	103.6982	6.8069	103.6982	0.00
09/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	267	0	267	0	0.00
09/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	271	0	271	0	0.00
09/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	263	0	263	0	0.00
09/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	98	0	98	0	0.00
09/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	96	0	96	0	0.00
09/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	94	0	94	0	0.00
09/01/2018	R207 On 01-February-18			Bond Future	7.20	100.4234	7.2043	100.4234	45,523.00
09/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	726	1	726	1	0.00
09/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	758	1	758	1	0.00
09/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	742	1	742	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
09/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	24	0	24	0	0.00
09/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	21	0	21	0	0.00
09/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	23	0	23	0	0.00
09/01/2018	R207 On 03-May-18			Bond Future	7.16	102.2996	7.1573	102.2996	0.00
09/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	864	1	864	1	0.00
09/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	852	1	852	1	0.00
09/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	841	1	841	1	0.00
09/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	208	0	208	0	0.00
09/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	213	0	213	0	0.00
09/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	204	0	204	0	0.00
09/01/2018	R208 On 01-February-18			Bond Future	7.50	100.1927	7.4976	100.1927	35,538.00
09/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1000	1	1000	1	0.00
09/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1023	1	1023	1	0.00
09/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	977	1	977	1	0.00
09/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	77	0	77	0	0.00
09/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	73	0	73	0	0.00
09/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	69	0	69	0	0.00
09/01/2018	R208 On 03-May-18			Bond Future	7.49	98.6633	7.4916	98.6633	0.00
09/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1195	1	1195	1	0.00
09/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1228	1	1228	1	0.00
09/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1212	1	1212	1	0.00
09/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	477	1	477	1	0.00
09/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	485	1	485	1	0.00
09/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	494	1	494	1	0.00
09/01/2018	R209 On 01-February-18			Bond Future	9.44	74.0961	9.4448	74.0961	146,029.00
09/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2266	2	2266	2	0.00
09/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	3131	3	3131	3	0.00
09/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1725	1	1725	1	0.00
09/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2314	2	2314	2	0.00
09/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2363	2	2363	2	0.00
09/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4358	4	4358	4	0.00
09/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2972	3	2972	3	0.00
09/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	816	1	816	1	220.00
09/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2461	2	2461	2	5,000.00

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09/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3790	3	3790	3	0.00
09/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	789	1	789	1	157.00
09/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	3078	3	3078	3	0.00
09/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1442	1	1442	1	739.00
09/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	3185	3	3185	3	0.00
09/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	5052	4	5052	4	0.00
09/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	431	1	431	1	0.00
09/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	480	1	480	1	0.00
09/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	103	0	103	0	3,000.00
09/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	295	0	295	0	7,500.00
09/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1602	2	1602	2	0.00
09/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	252	0	252	0	157.00
09/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1644	2	1644	2	0.00
09/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	273	0	273	0	739.00
09/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	934	1	934	1	0.00
09/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	160	0	160	0	7,488.00
09/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	59	0	59	0	739.00
09/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	498	1	498	1	0.00
09/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	749	1	749	1	377.00
09/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	262	0	262	0	220.00
09/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	463	1	463	1	0.00
09/01/2018	R209 On 03-May-18			Bond Future	9.49	72.3311	9.4949	72.3311	0.00
09/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	4134	4	4134	4	0.00
09/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5743	5	5743	5	0.00
09/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	8151	8	8151	8	0.00
09/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3734	3	3734	3	435.00
09/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4765	4	4765	4	0.00
09/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	4094	4	4094	4	0.00
09/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4175	4	4175	4	0.00
09/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1482	2	1482	2	5,000.00
09/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1827	2	1827	2	0.00
09/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1780	2	1780	2	0.00
09/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1803	2	1803	2	0.00
09/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1101	1	1101	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
09/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	506	1	506	1	435.00
09/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2048	2	2048	2	0.00
09/01/2018	R209 On 02-August-18			Bond Future	9.55	73.6864	9.5450	73.6864	0.00
09/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8915	8	8915	8	0.00
09/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	6208	6	6208	6	0.00
09/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	4060	4	4060	4	435.00
09/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6931	6	6931	6	0.00
09/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	7017	7	7017	7	0.00
09/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6974	7	6974	7	0.00
09/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3300	4	3300	4	0.00
09/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1673	2	1673	2	0.00
09/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1641	2	1641	2	0.00
09/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1657	2	1657	2	0.00
09/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	1974	2	1974	2	435.00
09/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1003	1	1003	1	435.00
09/01/2018	R209 On 01-November-18			Bond Future	9.59	71.9621	9.5911	71.9621	0.00
09/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71726	71	71726	71	0.00
09/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71726	71	71726	71	0.00
09/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	8109	8	8109	8	0.00
09/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5618	5	5618	5	0.00
09/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71726	71	71726	71	0.00
09/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3561	3	3561	3	255.00
09/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3370	4	3370	4	255.00
09/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2057	2	2057	2	255.00
09/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5246	6	5246	6	0.00
09/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 01-February-18			Bond Future	187.50	187.5108	187.5033	187.5108	2,159.00
09/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4877	5	4877	5	0.00
09/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4867	5	4867	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
09/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4857	5	4857	5	0.00
09/01/2018	R210 On 03-May-18			Bond Future	188.59	188.5997	188.5924	188.5997	0.00
09/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2858	3	2858	3	0.00
09/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2848	3	2848	3	0.00
09/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2868	3	2868	3	0.00
09/01/2018	R212 On 01-February-18			Bond Future	151.27	151.2744	151.2672	151.2744	4,967.00
09/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3423	3	3423	3	0.00
09/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3433	3	3433	3	0.00
09/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3443	3	3443	3	0.00
09/01/2018	R212 On 03-May-18			Bond Future	154.10	154.1092	154.1023	154.1092	0.00
09/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
09/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	188	0	188	0	0.00
09/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	198	0	198	0	0.00
09/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	178	0	178	0	0.00
09/01/2018	R213 On 01-February-18			Bond Future	9.17	86.2955	9.1656	86.2955	58,761.00
09/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2199	2	2199	2	0.00
09/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2151	2	2151	2	0.00
09/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	2104	2	2104	2	0.00
09/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	479	1	479	1	0.00
09/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	497	1	497	1	0.00
09/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	462	1	462	1	0.00
09/01/2018	R213 On 03-May-18			Bond Future	9.21	84.3583	9.2143	84.3583	0.00
09/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3942	4	3942	4	0.00
09/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3983	4	3983	4	0.00
09/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	4024	4	4024	4	0.00
09/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1666	2	1666	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
09/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1711	2	1711	2	0.00
09/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1688	2	1688	2	0.00
09/01/2018	R214 On 01-February-18			Bond Future	9.65	73.2071	9.6460	73.2071	49,252.00
09/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1926	1	1926	1	0.00
09/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	2016	2	2016	2	0.00
09/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1971	2	1971	2	0.00
09/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	699	1	699	1	0.00
09/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	677	1	677	1	0.00
09/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	723	1	723	1	0.00
09/01/2018	R214 On 03-May-18			Bond Future	9.70	71.2789	9.6971	71.2789	0.00
09/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	4014	4	4014	4	0.00
09/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	4055	4	4055	4	0.00
09/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3974	4	3974	4	0.00
09/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2119	2	2119	2	0.00
09/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2093	2	2093	2	0.00
09/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2067	2	2067	2	0.00
09/01/2018	R248 On 01-February-18			Bond Future	9.68	93.8287	9.6762	93.8287	80,503.00
09/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2717	2	2717	2	0.00
09/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2836	2	2836	2	0.00
09/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2777	2	2777	2	0.00
09/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	836	1	836	1	0.00
09/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	783	1	783	1	0.00
09/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	809	1	809	1	0.00
09/01/2018	R248 On 03-May-18			Bond Future	9.73	91.1449	9.7281	91.1449	0.00
09/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5490	5	5490	5	0.00
09/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5437	5	5437	5	0.00
09/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5385	5	5385	5	0.00
09/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2575	3	2575	3	0.00
09/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2607	3	2607	3	0.00
09/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2544	3	2544	3	0.00