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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
10/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	2025 On 01-February-18			Bond Future	130.90	130.9134	130.8960	130.9134	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
10/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3004	3	3004	3	0.00
10/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	2984	3	2984	3	0.00
10/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	2994	3	2994	3	0.00
10/01/2018	2025 On 03-May-18			Bond Future	133.35	133.3670	133.3503	133.3670	0.00
10/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	130	0	130	0	0.00
10/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	140	0	140	0	0.00
10/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	150	0	150	0	0.00
10/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 02-August-18			Bond Future	135.82	135.8422	135.8230	135.8422	0.00
10/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	837	1	837	1	0.00
10/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	847	1	847	1	0.00
10/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	827	1	827	1	0.00
10/01/2018	2029 On 01-February-18			Bond Future	101.00	101.0158	101.0040	101.0158	1,370.00
10/01/2018	2029 On 03-May-18			Bond Future	101.88	101.8910	101.8798	101.8910	0.00
10/01/2018	2029 On 02-August-18			Bond Future	103.80	103.8158	103.8028	103.8158	0.00
10/01/2018	2030 On 01-February-18			Bond Future	9.19	92.1339	9.1941	92.1339	71,083.00
10/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1243	2	1243	2	0.00
10/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1309	2	1309	2	0.00
10/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1176	2	1176	2	0.00
10/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 03-May-18			Bond Future	9.25	93.8555	9.2514	93.8555	0.00
10/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1566	2	1566	2	0.00
10/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	1695	2	1695	2	0.00
10/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1631	2	1631	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
10/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 02-August-18			Bond Future	9.31	91.6086	9.3115	91.6086	0.00
10/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	962	2	962	2	0.00
10/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1026	2	1026	2	0.00
10/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	898	1	898	1	0.00
10/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
10/01/2018	2032 On 01-February-18			Bond Future	9.40	94.7631	9.4001	94.7631	38,482.00
10/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2001	2	2001	2	0.00
10/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	959	1	959	1	7,800.00
10/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	1955	2	1955	2	0.00
10/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	685	1	685	1	7,500.00
10/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1485	2	1485	2	750.00
10/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1295	2	1295	2	6,800.00
10/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	1909	2	1909	2	0.00
10/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	2151	2	2151	2	0.00
10/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	807	1	807	1	0.00
10/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	1124	1	1124	1	0.00
10/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1295	1	1295	1	0.00
10/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	832	1	832	1	0.00
10/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	782	1	782	1	0.00
10/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1688	1	1688	1	0.00
10/01/2018	2032 On 03-May-18			Bond Future	9.46	92.3766	9.4579	92.3766	0.00
10/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	3943	4	3943	4	0.00
10/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	3985	4	3985	4	0.00
10/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4027	4	4027	4	0.00
10/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	2183	2	2183	2	0.00
10/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2238	2	2238	2	0.00
10/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2210	2	2210	2	0.00
10/01/2018	2032 On 02-August-18			Bond Future	9.52	94.1075	9.5165	94.1075	0.00
10/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4442	5	4442	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
10/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4403	5	4403	5	0.00
10/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4365	5	4365	5	0.00
10/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3332	3	3332	3	0.00
10/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3362	3	3362	3	0.00
10/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3302	3	3302	3	0.00
10/01/2018	2033 On 01-February-18			Bond Future	105.39	105.3996	105.3876	105.3996	5,730.00
10/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	4262	4	4262	4	0.00
10/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	4272	4	4272	4	0.00
10/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	4252	4	4252	4	0.00
10/01/2018	2033 On 03-May-18			Bond Future	106.28	106.2869	106.2756	106.2869	0.00
10/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1414	1	1414	1	0.00
10/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1424	1	1424	1	0.00
10/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1434	1	1434	1	0.00
10/01/2018	2033 On 02-August-18			Bond Future	108.28	108.2949	108.2816	108.2949	0.00
10/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1648	2	1648	2	0.00
10/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1658	2	1658	2	0.00
10/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1638	2	1638	2	0.00
10/01/2018	2037 On 01-February-18			Bond Future	9.65	90.6003	9.6549	90.6003	43,916.00
10/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2461	3	2461	3	2,000.00
10/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2150	2	2150	2	0.00
10/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2200	2	2200	2	0.00
10/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2099	2	2099	2	0.00
10/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5185	6	5185	6	0.00
10/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	7910	8	7910	8	0.00
10/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	17	0	17	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	124	0	124	0	2,000.00
10/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	823	1	823	1	0.00
10/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	878	1	878	1	0.00
10/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	697	1	697	1	0.00
10/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	850	1	850	1	0.00
10/01/2018	2037 On 03-May-18			Bond Future	9.72	92.2932	9.7154	92.2932	0.00
10/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4470	5	4470	5	0.00
10/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4561	5	4561	5	0.00
10/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4516	5	4516	5	0.00
10/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2472	2	2472	2	0.00
10/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2503	2	2503	2	0.00
10/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2442	2	2442	2	0.00
10/01/2018	2037 On 02-August-18			Bond Future	9.78	89.7667	9.7785	89.7667	0.00
10/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5092	5	5092	5	0.00
10/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5134	5	5134	5	0.00
10/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5177	5	5177	5	0.00
10/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3709	3	3709	3	0.00
10/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3775	4	3775	4	0.00
10/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3742	4	3742	4	0.00
10/01/2018	2038 On 01-February-18			Bond Future	127.44	127.4523	127.4373	127.4523	19,909.00
10/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9493	9	9493	9	0.00
10/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9513	9	9513	9	0.00
10/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9503	9	9503	9	0.00
10/01/2018	2038 On 03-May-18			Bond Future	129.83	129.8411	129.8267	129.8411	0.00
10/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	2443	2	2443	2	0.00
10/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2463	2	2463	2	0.00
10/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2453	2	2453	2	0.00
10/01/2018	2038 On 02-August-18			Bond Future	132.23	132.2441	132.2273	132.2441	0.00

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10/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	2303	2	2303	2	0.00
10/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	2313	2	2313	2	0.00
10/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	2323	2	2323	2	0.00
10/01/2018	2040 On 01-February-18			Bond Future	9.71	93.9875	9.7098	93.9875	27,816.00
10/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2308	2	2308	2	0.00
10/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2416	3	2416	3	0.00
10/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2362	3	2362	3	0.00
10/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	925	1	925	1	0.00
10/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	896	1	896	1	0.00
10/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	955	1	955	1	0.00
10/01/2018	2040 On 03-May-18			Bond Future	9.77	95.7436	9.7698	95.7436	0.00
10/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	5080	5	5080	5	0.00
10/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	5129	5	5129	5	0.00
10/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4739	5	4739	5	1,500.00
10/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1192	1	1192	1	1,500.00
10/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	5030	5	5030	5	0.00
10/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2629	2	2629	2	0.00
10/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	8082	8	8082	8	0.00
10/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	2826	3	2826	3	0.00
10/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2597	2	2597	2	0.00
10/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2566	2	2566	2	0.00
10/01/2018	2040 On 02-August-18			Bond Future	9.83	93.0314	9.8322	93.0314	0.00
10/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5759	6	5759	6	0.00
10/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5714	6	5714	6	0.00
10/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5668	6	5668	6	0.00
10/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	4005	4	4005	4	0.00
10/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	4041	4	4041	4	0.00
10/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	3970	4	3970	4	0.00
10/01/2018	2044 On 01-February-18			Bond Future	9.74	90.9566	9.7444	90.9566	21,014.00
10/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2270	2	2270	2	0.00
10/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2324	2	2324	2	0.00

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10/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2378	2	2378	2	0.00
10/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	964	1	964	1	0.00
10/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	1025	1	1025	1	0.00
10/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	994	1	994	1	0.00
10/01/2018	2044 On 03-May-18			Bond Future	9.80	92.6562	9.8026	92.6562	0.00
10/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	5199	5	5199	5	0.00
10/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	5149	5	5149	5	0.00
10/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	5100	5	5100	5	0.00
10/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2664	3	2664	3	0.00
10/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2696	3	2696	3	0.00
10/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2632	3	2632	3	0.00
10/01/2018	2044 On 02-August-18			Bond Future	9.86	90.0113	9.8632	90.0113	0.00
10/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5724	6	5724	6	0.00
10/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5816	6	5816	6	0.00
10/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5770	6	5770	6	0.00
10/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4131	4	4131	4	0.00
10/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	4095	4	4095	4	0.00
10/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4167	4	4167	4	0.00
10/01/2018	2046 On 01-February-18			Bond Future	124.41	124.9192	124.4095	124.9192	21,632.00
10/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	8490	8	8490	8	0.00
10/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	8500	8	8500	8	0.00
10/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	8510	8	8510	8	0.00
10/01/2018	2046 On 03-May-18			Bond Future	125.14	125.6608	125.1425	125.6608	0.00
10/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	2798	2	2798	2	0.00
10/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	2808	2	2808	2	0.00
10/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	2788	2	2788	2	0.00
10/01/2018	2046 On 02-August-18			Bond Future	127.50	128.0347	127.5045	128.0347	0.00
10/01/2018	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
10/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	1285	1	1285	1	0.00
10/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	1265	1	1265	1	0.00
10/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	1275	1	1275	1	0.00
10/01/2018	2050 On 01-February-18			Bond Future	132.12	132.1316	132.1163	132.1316	24,301.00
10/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	8124	8	8124	8	0.00
10/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	8114	8	8114	8	0.00
10/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	8134	8	8134	8	0.00
10/01/2018	2050 On 03-May-18			Bond Future	134.59	134.6079	134.5935	134.6079	0.00
10/01/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	1037	1	1037	1	0.00
10/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	1017	1	1017	1	0.00
10/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	1027	1	1027	1	0.00
10/01/2018	2050 On 02-August-18			Bond Future	135.40	135.4178	135.4011	135.4178	0.00
10/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
10/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	2139	2	2139	2	0.00
10/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	2119	2	2119	2	0.00
10/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	2129	2	2129	2	0.00
10/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	AL37 On 01-February-18			Index Future	568.83	570.6830	568.8290	570.6830	0.00
10/01/2018	AL37 On 03-May-18			Index Future	579.46	581.3440	579.4600	581.3440	0.00
10/01/2018	AL37 On 02-August-18			Index Future	590.32	592.2410	590.3160	592.2410	0.00
10/01/2018	AL7T On 01-February-18			Index Future	655.01	658.6570	655.0100	658.6570	0.00
10/01/2018	AL7T On 03-May-18			Index Future	667.25	670.9610	667.2510	670.9610	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
10/01/2018	AL7T On 02-August-18			Index Future	679.75	683.5380	679.7520	683.5380	0.00
10/01/2018	ALBI On 01-February-18			Index Future	591.69	594.3520	591.6930	594.3520	772.00
10/01/2018	ALBI On 03-May-18			Index Future	602.75	605.4550	602.7510	605.4550	0.00
10/01/2018	ALBI On 02-August-18			Index Future	614.04	616.8040	614.0440	616.8040	0.00
10/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	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
10/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2018	EL28 On 01-February-18			Bond Future	129.24	129.2500	129.2422	129.2500	0.00
10/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3058	3	3058	3	0.00
10/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3068	3	3068	3	0.00
10/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3048	3	3048	3	0.00
10/01/2018	EL28 On 03-May-18			Bond Future	129.91	129.9128	129.9059	129.9128	0.00
10/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3274	3	3274	3	0.00
10/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3284	3	3284	3	0.00
10/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3294	3	3294	3	0.00
10/01/2018	EL28 On 02-August-18			Bond Future	132.36	132.3670	132.3579	132.3670	0.00
10/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
10/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2582	3	2582	3	0.00
10/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2592	3	2592	3	0.00
10/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2572	3	2572	3	0.00
10/01/2018	ES33 On 01-February-18			Bond Future	10.76	78.9529	10.7554	78.9529	9,466.00
10/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1410	2	1410	2	0.00
10/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1469	2	1469	2	0.00
10/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1528	2	1528	2	0.00
10/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
10/01/2018	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
10/01/2018	ES33 On 03-May-18			Bond Future	10.85	76.6366	10.8534	76.6366	0.00
10/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2038	2	2038	2	0.00
10/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2153	3	2153	3	0.00
10/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2095	2	2095	2	0.00
10/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES33 On 02-August-18			Bond Future	10.95	78.0726	10.9529	78.0726	0.00
10/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1093	1	1093	1	0.00
10/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1151	2	1151	2	0.00
10/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1209	2	1209	2	0.00
10/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
10/01/2018	ES42 On 01-February-18			Bond Future	10.99	81.5983	10.9944	81.5983	7,957.00
10/01/2018	ES42 On 03-May-18			Bond Future	11.09	78.8615	11.0939	78.8615	0.00
10/01/2018	ES42 On 02-August-18			Bond Future	11.19	80.3390	11.1930	80.3390	0.00
10/01/2018	GOVI On 01-February-18			GOVI	590.18	593.0260	590.1790	593.0260	715.00
10/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	91490	12	91490	12	0.00
10/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	91390	12	91390	12	0.00
10/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	91590	12	91590	12	0.00
10/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 03-May-18			GOVI	601.21	604.1040	601.2090	604.1040	0.00
10/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	109190	14	109190	14	0.00
10/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	109390	14	109390	14	0.00
10/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	109290	14	109290	14	0.00
10/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 02-August-18			GOVI	612.47	615.4280	612.4730	615.4280	0.00
10/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	67630	10	67630	10	0.00
10/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	67530	10	67530	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
10/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	67730	10	67730	10	0.00
10/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
10/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
10/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2018	IGOV On 01-February-18			Index Future	253.28	253.3720	253.2760	253.3720	879.00
10/01/2018	IGOV On 03-May-18			Index Future	258.03	258.1200	258.0250	258.1200	269.00
10/01/2018	IGOV On 02-August-18			Index Future	262.90	262.9970	262.8960	262.9970	0.00
10/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
10/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
10/01/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0000	100.0200	100.0000	0.00
10/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4300	100.4600	100.4300	0.00
10/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.46	99.4200	99.4600	99.4200	0.00
10/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
10/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
10/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4700	98.4900	98.4700	0.00
10/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8100	98.8400	98.8100	0.00
10/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.21	99.1700	99.2100	99.1700	0.00
10/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5300	99.5800	99.5300	0.00
10/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.97	99.9000	99.9700	99.9000	0.00
10/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.91	100.8300	100.9100	100.8300	0.00
10/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.68	98.5700	98.6800	98.5700	0.00
10/01/2018	IS05 On 17-December-20			Interest Rate Swap	96.20	96.0300	96.2000	96.0300	0.00
10/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.45	95.2400	95.4500	95.2400	0.00
10/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.66	94.4200	94.6600	94.4200	0.00
10/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.85	94.5700	94.8500	94.5700	0.00
10/01/2018	IS05 On 21-December-21			Interest Rate Swap	97.05	96.7400	97.0500	96.7400	51.00
10/01/2018	IS05 On 15-March-22			Interest Rate Swap	97.20	96.8700	97.2000	96.8700	0.00
10/01/2018	IS05 On 21-June-22			Interest Rate Swap	98.40	98.0400	98.4000	98.0400	0.00
10/01/2018	IS05 On 20-September-22			Interest Rate Swap	100.60	100.2300	100.6000	100.2300	0.00
10/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.86	101.4700	101.8600	101.4700	0.00
10/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.99	96.5800	96.9900	96.5800	0.00
10/01/2018	IS10 On 17-December-25			Interest Rate Swap	95.29	94.7300	95.2900	94.7300	0.00
10/01/2018	IS10 On 16-March-26			Interest Rate Swap	92.32	91.7300	92.3200	91.7300	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
10/01/2018	IS10 On 15-June-26			Interest Rate Swap	91.08	90.4600	91.0800	90.4600	0.00
10/01/2018	IS10 On 21-September-26			Interest Rate Swap	93.24	92.6000	93.2400	92.6000	0.00
10/01/2018	IS10 On 21-December-26			Interest Rate Swap	97.03	96.3800	97.0300	96.3800	0.00
10/01/2018	IS10 On 15-March-27			Interest Rate Swap	95.61	94.9500	95.6100	94.9500	0.00
10/01/2018	IS10 On 21-June-27			Interest Rate Swap	97.67	97.0100	97.6700	97.0100	0.00
10/01/2018	IS10 On 20-September-27			Interest Rate Swap	101.38	100.7300	101.3800	100.7300	0.00
10/01/2018	IS10 On 20-December-27			Interest Rate Swap	101.74	101.0800	101.7400	101.0800	0.00
10/01/2018	IS10 On 22-March-28			Interest Rate Swap	97.01	96.3300	97.0100	96.3300	0.00
10/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
10/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
10/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.84	93.1650	6.8350	93.1650	2,500.00
10/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
10/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
10/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
10/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
10/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
10/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
10/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
10/01/2018	R023 On 01-February-18			Bond Future	7.94	102.9712	7.9437	102.9712	60,572.00
10/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1606	2	1606	2	0.00
10/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	1641	2	1641	2	0.00
10/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1571	2	1571	2	0.00
10/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	90	0	90	0	0.00
10/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	85	0	85	0	0.00
10/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	80	0	80	0	0.00
10/01/2018	R023 On 03-May-18			Bond Future	7.97	100.9653	7.9652	100.9653	0.00
10/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2008	2	2008	2	0.00
10/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	4791	5	4791	5	0.00
10/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2058	2	2058	2	0.00
10/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2033	2	2033	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
10/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	797	1	797	1	0.00
10/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	134	0	134	0	2,500.00
10/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	810	1	810	1	0.00
10/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	823	1	823	1	0.00
10/01/2018	R035 On 01-February-18			Bond Future	9.57	98.5988	9.5659	98.5988	48,902.00
10/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1295	2	1295	2	0.00
10/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1450	2	1450	2	0.00
10/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1373	2	1373	2	0.00
10/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R035 On 03-May-18			Bond Future	9.62	95.9408	9.6233	95.9408	0.00
10/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2140	3	2140	3	0.00
10/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2216	3	2216	3	0.00
10/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2064	3	2064	3	0.00
10/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R186 On 01-February-18			Bond Future	8.65	113.2694	8.6475	113.2694	115,402.00
10/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	583	1	583	1	1,460.00
10/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	5	0	5	0	1,460.00
10/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2333	3	2333	3	0.00
10/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	2539	3	2539	3	0.00
10/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	3936	5	3936	5	0.00
10/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1375	2	1375	2	0.00
10/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6331	7	6331	7	0.00
10/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2435	3	2435	3	0.00
10/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2384	3	2384	3	0.00
10/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	308	0	308	0	0.00
10/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	258	0	258	0	6,200.00
10/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	706	1	706	1	775.00
10/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	76	0	76	0	775.00
10/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	282	0	282	0	0.00
10/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	6	0	6	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
10/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	295	0	295	0	0.00
10/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1556	1	1556	1	0.00
10/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	6102	5	6102	5	0.00
10/01/2018	R186 On 03-May-18			Bond Future	8.69	115.3857	8.6950	115.3857	200.00
10/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	4853	5	4853	5	1,120.00
10/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	8988	10	8988	10	0.00
10/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3305	4	3305	4	0.00
10/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2453	3	2453	3	0.00
10/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3267	4	3267	4	0.00
10/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	6989	8	6989	8	0.00
10/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4367	5	4367	5	0.00
10/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3229	4	3229	4	0.00
10/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	6840	7	6840	7	0.00
10/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1258	1	1258	1	0.00
10/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1840	2	1840	2	0.00
10/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2485	2	2485	2	0.00
10/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	500	0	500	0	3,200.00
10/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1865	2	1865	2	0.00
10/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	529	0	529	0	10,640.00
10/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	229	0	229	0	1,120.00
10/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1815	2	1815	2	0.00
10/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	1069	1	1069	1	0.00
10/01/2018	R197 On 01-February-18			Bond Future	298.75	298.7898	298.7499	298.7898	2,350.00
10/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	2910	3	2910	3	0.00
10/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	2920	3	2920	3	0.00
10/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	2930	3	2930	3	0.00
10/01/2018	R197 On 03-May-18			Bond Future	304.35	304.3897	304.3513	304.3897	0.00
10/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	99	0	99	0	0.00

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10/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	109	0	109	0	0.00
10/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	89	0	89	0	0.00
10/01/2018	R202 On 01-February-18			Bond Future	239.71	239.7400	239.7123	239.7400	21,504.00
10/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	1	0	1	0	0.00
10/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	1	0	1	0	0.00
10/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	1	0	1	0	0.00
10/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	9358	9	9358	9	0.00
10/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	9348	9	9348	9	0.00
10/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	9368	9	9368	9	0.00
10/01/2018	R202 On 03-May-18			Bond Future	244.21	244.2330	244.2067	244.2330	0.00
10/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1358	1	1358	1	0.00
10/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1355	1	1355	1	0.00
10/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1352	1	1352	1	0.00
10/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4635	5	4635	5	0.00
10/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4621	5	4621	5	0.00
10/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4628	5	4628	5	0.00
10/01/2018	R204 On 01-February-18			Bond Future	7.12	101.8316	7.1175	101.8316	30,625.00
10/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	111	0	111	0	0.00
10/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	128	0	128	0	0.00
10/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	119	0	119	0	0.00
10/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R204 On 03-May-18			Bond Future	6.94	103.7342	6.9399	103.7342	0.00
10/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	205	0	205	0	0.00
10/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	209	0	209	0	0.00
10/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	201	0	201	0	0.00
10/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	117	0	117	0	0.00
10/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	115	0	115	0	0.00
10/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	112	0	112	0	0.00
10/01/2018	R207 On 01-February-18			Bond Future	7.31	100.5151	7.3090	100.5151	45,523.00
10/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	525	1	525	1	0.00
10/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	559	1	559	1	0.00
10/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	542	1	542	1	0.00

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10/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	10	0	10	0	0.00
10/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	8	0	8	0	0.00
10/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	9	0	9	0	0.00
10/01/2018	R207 On 03-May-18			Bond Future	7.28	102.3931	7.2782	102.3931	0.00
10/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	701	1	701	1	0.00
10/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	691	1	691	1	0.00
10/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	680	1	680	1	0.00
10/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	236	0	236	0	0.00
10/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	241	0	241	0	0.00
10/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	231	0	231	0	0.00
10/01/2018	R208 On 01-February-18			Bond Future	7.59	100.3184	7.5945	100.3184	35,538.00
10/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	731	1	731	1	0.00
10/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	753	1	753	1	0.00
10/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	709	1	709	1	0.00
10/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	72	0	72	0	0.00
10/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	67	0	67	0	0.00
10/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	63	0	63	0	0.00
10/01/2018	R208 On 03-May-18			Bond Future	7.60	98.7915	7.5975	98.7915	0.00
10/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	982	1	982	1	0.00
10/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1013	1	1013	1	0.00
10/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	997	1	997	1	0.00
10/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	528	0	528	0	0.00
10/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	538	0	538	0	0.00
10/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	548	0	548	0	0.00
10/01/2018	R209 On 01-February-18			Bond Future	9.50	74.7126	9.5035	74.7126	146,738.00
10/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2034	2	2034	2	0.00
10/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2843	3	2843	3	0.00
10/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1536	2	1536	2	0.00
10/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2078	2	2078	2	0.00
10/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2123	2	2123	2	0.00
10/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4017	4	4017	4	0.00
10/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2692	3	2692	3	0.00
10/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	718	1	718	1	220.00
10/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2214	2	2214	2	5,000.00

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10/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3470	4	3470	4	0.00
10/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	694	1	694	1	157.00
10/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2792	3	2792	3	0.00
10/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1279	1	1279	1	739.00
10/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2894	3	2894	3	0.00
10/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4692	5	4692	5	0.00
10/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	581	0	581	0	0.00
10/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	641	0	641	0	0.00
10/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	159	0	159	0	3,000.00
10/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	413	0	413	0	7,500.00
10/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1902	2	1902	2	0.00
10/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	358	0	358	0	157.00
10/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1947	2	1947	2	0.00
10/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	385	0	385	0	739.00
10/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1168	1	1168	1	0.00
10/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	237	0	237	0	7,488.00
10/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	96	0	96	0	739.00
10/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	662	0	662	0	0.00
10/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	957	1	957	1	377.00
10/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	371	0	371	0	220.00
10/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	620	0	620	0	0.00
10/01/2018	R209 On 03-May-18			Bond Future	9.56	72.9592	9.5552	72.9592	0.00
10/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3895	4	3895	4	0.00
10/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5447	6	5447	6	0.00
10/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7801	8	7801	8	0.00
10/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3511	4	3511	4	435.00
10/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4501	5	4501	5	0.00
10/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3856	4	3856	4	0.00
10/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	3934	4	3934	4	0.00
10/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1623	1	1623	1	5,000.00
10/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	1993	2	1993	2	0.00
10/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1943	2	1943	2	0.00
10/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1968	2	1968	2	0.00
10/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1209	1	1209	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
10/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	561	1	561	1	435.00
10/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2229	2	2229	2	0.00
10/01/2018	R209 On 02-August-18			Bond Future	9.61	74.3263	9.6072	74.3263	0.00
10/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8584	9	8584	9	0.00
10/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5933	6	5933	6	0.00
10/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3850	4	3850	4	435.00
10/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6638	7	6638	7	0.00
10/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6723	7	6723	7	0.00
10/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6681	7	6681	7	0.00
10/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3502	3	3502	3	0.00
10/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1793	2	1793	2	0.00
10/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1759	2	1759	2	0.00
10/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1776	2	1776	2	0.00
10/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2111	2	2111	2	435.00
10/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1084	1	1084	1	435.00
10/01/2018	R209 On 01-November-18			Bond Future	9.66	72.6137	9.6550	72.6137	0.00
10/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71306	72	71306	72	0.00
10/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71306	72	71306	72	0.00
10/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7821	8	7821	8	0.00
10/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5388	6	5388	6	0.00
10/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71306	72	71306	72	0.00
10/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3394	4	3394	4	255.00
10/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3559	3	3559	3	255.00
10/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2189	2	2189	2	255.00
10/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5499	5	5499	5	0.00
10/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 01-February-18			Bond Future	187.48	187.5033	187.4808	187.5033	2,159.00
10/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4899	5	4899	5	0.00
10/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4889	5	4889	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
10/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4879	5	4879	5	0.00
10/01/2018	R210 On 03-May-18			Bond Future	188.57	188.5924	188.5710	188.5924	0.00
10/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2879	3	2879	3	0.00
10/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2869	3	2869	3	0.00
10/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2889	3	2889	3	0.00
10/01/2018	R212 On 01-February-18			Bond Future	151.25	151.2672	151.2461	151.2672	4,967.00
10/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3444	3	3444	3	0.00
10/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3454	3	3454	3	0.00
10/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3464	3	3464	3	0.00
10/01/2018	R212 On 03-May-18			Bond Future	154.08	154.1023	154.0820	154.1023	0.00
10/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
10/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	208	0	208	0	0.00
10/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	218	0	218	0	0.00
10/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	198	0	198	0	0.00
10/01/2018	R213 On 01-February-18			Bond Future	9.26	86.7686	9.2646	86.7686	58,890.00
10/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	1773	2	1773	2	0.00
10/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	1731	2	1731	2	0.00
10/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1690	2	1690	2	0.00
10/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	715	0	715	0	0.00
10/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	738	0	738	0	0.00
10/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	692	0	692	0	0.00
10/01/2018	R213 On 03-May-18			Bond Future	9.32	84.8402	9.3164	84.8402	0.00
10/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3537	4	3537	4	0.00
10/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3575	4	3575	4	0.00
10/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3614	4	3614	4	0.00
10/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1924	2	1924	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
10/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1974	2	1974	2	0.00
10/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1949	2	1949	2	0.00
10/01/2018	R214 On 01-February-18			Bond Future	9.67	73.9472	9.6743	73.9472	48,891.00
10/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1860	2	1860	2	0.00
10/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1947	2	1947	2	0.00
10/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1903	2	1903	2	0.00
10/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	830	1	830	1	0.00
10/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	806	1	806	1	0.00
10/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	856	1	856	1	0.00
10/01/2018	R214 On 03-May-18			Bond Future	9.73	72.0329	9.7261	72.0329	0.00
10/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3912	4	3912	4	0.00
10/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3951	4	3951	4	0.00
10/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3872	4	3872	4	0.00
10/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2219	2	2219	2	0.00
10/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2192	2	2192	2	0.00
10/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2165	2	2165	2	0.00
10/01/2018	R248 On 01-February-18			Bond Future	9.70	94.8190	9.7045	94.8190	80,503.00
10/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2629	3	2629	3	0.00
10/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2743	3	2743	3	0.00
10/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2686	3	2686	3	0.00
10/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	1002	1	1002	1	0.00
10/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	943	1	943	1	0.00
10/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	972	1	972	1	0.00
10/01/2018	R248 On 03-May-18			Bond Future	9.76	92.1538	9.7572	92.1538	0.00
10/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5371	5	5371	5	0.00
10/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5320	5	5320	5	0.00
10/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5269	5	5269	5	0.00
10/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2715	3	2715	3	0.00
10/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2748	3	2748	3	0.00
10/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2682	3	2682	3	0.00