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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2018 TO: 09/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0904 On 31-March-36			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
09/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	2025 On 03-May-18			Bond Future	131.77	131.7796	131.7666	131.7796	1,033.00
09/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1443	1	1	1	0.00
09/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1433	1	1	1	0.00
09/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1453	1	1	1	0.00
09/02/2018	2025 On 02-August-18			Bond Future	132.83	132.8462	132.8320	132.8462	0.00
09/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3828	4	4	4	0.00
09/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3838	4	4	4	0.00
09/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3818	4	4	4	0.00
09/02/2018	2029 On 03-May-18			Bond Future	100.25	100.0649	100.2541	100.0649	1,370.00
09/02/2018	2029 On 02-August-18			Bond Future	102.12	101.9229	102.1150	101.9229	0.00
09/02/2018	2030 On 03-May-18			Bond Future	8.99	95.1883	95.0512	95.1883	91,278.00
09/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4231	4	4	4	0.00
09/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4329	4	4	4	0.00
09/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4280	4	4	4	0.00
09/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	874	1	1	1	0.00
09/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	858	1	1	1	0.00
09/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	891	1	1	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
09/02/2018	2030 On 02-August-18			Bond Future	9.04	92.9443	92.8040	92.9443	127.00
09/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4681	5	5	5	0.00
09/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1768	2	2	2	7,850.00
09/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2748	3	3	3	7,850.00
09/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4724	5	5	5	0.00
09/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4852	5	5	5	0.00
09/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4639	5	5	5	0.00
09/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1847	2	2	2	7,850.00
09/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1911	2	2	2	0.00
09/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1955	2	2	2	0.00
09/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3634	4	4	4	0.00
09/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1933	2	2	2	0.00
09/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5422	5	5	5	0.00
09/02/2018	2032 On 03-May-18			Bond Future	9.20	93.6340	93.4866	93.6340	62,948.00
09/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4239	4	4	4	0.00
09/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4293	4	4	4	0.00
09/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4348	4	4	4	0.00
09/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	623	1	1	1	0.00
09/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	653	1	1	1	0.00
09/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	637	1	1	1	0.00
09/02/2018	2032 On 02-August-18			Bond Future	9.25	95.3667	95.2160	95.3667	2.00
09/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4763	5	5	5	0.00
09/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4716	5	5	5	0.00
09/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4669	5	5	5	0.00
09/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1750	2	2	2	0.00
09/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1772	2	2	2	0.00
09/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1727	2	2	2	0.00
09/02/2018	2033 On 03-May-18			Bond Future	103.09	102.9623	103.0852	102.9623	6,055.00
09/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4605	5	5	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
09/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4615	5	5	5	0.00
09/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4625	5	5	5	0.00
09/02/2018	2033 On 02-August-18			Bond Future	105.00	104.8741	104.9987	104.8741	0.00
09/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4931	5	5	5	0.00
09/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4941	5	5	5	0.00
09/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4921	5	5	5	0.00
09/02/2018	2037 On 03-May-18			Bond Future	9.50	93.8038	93.6002	93.8038	43,874.00
09/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4583	5	5	5	0.00
09/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4698	5	5	5	0.00
09/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4641	5	5	5	0.00
09/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	855	1	1	1	0.00
09/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	874	1	1	1	0.00
09/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	837	1	1	1	0.00
09/02/2018	2037 On 02-August-18			Bond Future	9.56	91.2839	91.0758	91.2839	731.00
09/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5094	5	5	5	0.00
09/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5145	5	5	5	0.00
09/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5195	5	5	5	0.00
09/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1975	2	2	2	0.00
09/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	2026	2	2	2	0.00
09/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	2000	2	2	2	0.00
09/02/2018	2038 On 03-May-18			Bond Future	125.12	124.5456	125.1237	124.5456	8,991.00
09/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7166	8	7	8	0.00
09/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7146	8	7	8	0.00
09/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7156	8	7	8	0.00
09/02/2018	2038 On 02-August-18			Bond Future	125.89	125.3053	125.8932	125.3053	0.00
09/02/2018	2038 On 02-August-18	134.54	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
09/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	8637	9	9	9	0.00
09/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	8647	9	9	9	0.00
09/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	8657	9	9	9	0.00
09/02/2018	2040 On 03-May-18			Bond Future	9.56	97.4097	97.2806	97.4097	37,850.00
09/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5124	5	5	5	0.00
09/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5062	5	5	5	0.00
09/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4695	5	5	5	1,500.00
09/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	761	1	1	1	1,500.00
09/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5187	5	5	5	0.00
09/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	5868	6	6	6	0.00
09/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	877	1	1	1	0.00
09/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	998	1	1	1	0.00
09/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	858	1	1	1	0.00
09/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	840	1	1	1	0.00
09/02/2018	2040 On 02-August-18			Bond Future	9.62	94.7061	94.5739	94.7061	420.00
09/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5641	6	6	6	0.00
09/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5586	6	6	6	0.00
09/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5532	6	6	6	0.00
09/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2084	2	2	2	0.00
09/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2111	2	2	2	0.00
09/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2058	2	2	2	0.00
09/02/2018	2044 On 03-May-18			Bond Future	9.58	94.5667	94.4351	94.5667	23,396.00
09/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5348	5	5	5	0.00
09/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5285	5	5	5	0.00
09/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5222	5	5	5	0.00
09/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	860	1	1	1	0.00
09/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	879	1	1	1	0.00
09/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	842	1	1	1	0.00
09/02/2018	2044 On 02-August-18			Bond Future	9.64	91.9358	91.8011	91.9358	0.00
09/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5661	6	6	6	0.00

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09/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5771	6	6	6	0.00
09/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5716	6	6	6	0.00
09/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2124	2	2	2	0.00
09/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2097	2	2	2	0.00
09/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2151	2	2	2	0.00
09/02/2018	2046 On 03-May-18			Bond Future	116.49	116.8425	116.4873	116.8425	10,874.00
09/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11453	11	11	11	0.00
09/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11463	11	11	11	0.00
09/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11443	11	11	11	0.00
09/02/2018	2046 On 02-August-18			Bond Future	118.65	119.0119	118.6495	119.0119	0.00
09/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	10141	10	10	10	0.00
09/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	10121	10	10	10	0.00
09/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	10131	10	10	10	0.00
09/02/2018	2050 On 03-May-18			Bond Future	123.06	123.8746	123.0639	123.8746	9,738.00
09/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	12566	12	13	12	0.00
09/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	12546	12	13	12	0.00
09/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	12556	12	13	12	0.00
09/02/2018	2050 On 02-August-18			Bond Future	123.62	124.4419	123.6151	124.4419	0.00
09/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
09/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	13925	13	14	13	0.00
09/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	13905	13	14	13	0.00

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09/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	13915	13	14	13	0.00
09/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	AL37 On 03-May-18			Index Future	584.17	584.5720	584.1650	584.5720	0.00
09/02/2018	AL37 On 02-August-18			Index Future	594.97	595.3910	594.9720	595.3910	0.00
09/02/2018	AL7T On 03-May-18			Index Future	675.79	676.6200	675.7940	676.6200	0.00
09/02/2018	AL7T On 02-August-18			Index Future	688.30	689.1430	688.2970	689.1430	0.00
09/02/2018	ALBI On 03-May-18			Index Future	612.08	612.9040	612.0790	612.9040	828.00
09/02/2018	ALBI On 02-August-18			Index Future	623.40	624.2480	623.4040	624.2480	0.00
09/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C048 On 28-February-48			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
09/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	C442 On 25-April-42			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
09/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2018	EL28 On 03-May-18			Bond Future	128.20	127.9863	128.2047	127.9863	0.00
09/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
09/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
09/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4975	5	5	5	0.00
09/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4985	5	5	5	0.00
09/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4995	5	5	5	0.00
09/02/2018	EL28 On 02-August-18			Bond Future	130.58	130.3627	130.5841	130.3627	0.00
09/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
09/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
09/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
09/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4356	5	4	5	0.00
09/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4366	5	4	5	0.00
09/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4346	5	4	5	0.00
09/02/2018	ES33 On 03-May-18			Bond Future	10.72	77.2186	77.0680	77.2186	9,466.00
09/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2825	3	3	3	0.00
09/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2940	3	3	3	0.00
09/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2882	3	3	3	0.00
09/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
09/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
09/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
09/02/2018	ES33 On 02-August-18			Bond Future	10.82	78.6476	78.4937	78.6476	0.00
09/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1877	2	2	2	0.00
09/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1935	2	2	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
09/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1993	2	2	2	0.00
09/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
09/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
09/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
09/02/2018	ES42 On 03-May-18			Bond Future	10.88	80.2690	80.1677	80.2690	7,957.00
09/02/2018	ES42 On 02-August-18			Bond Future	10.97	81.7543	81.6506	81.7543	0.00
09/02/2018	GOVI On 03-May-18			GOVI	610.64	611.3970	610.6380	611.3970	607.00
09/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	203480	21	20	21	0.00
09/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	203680	21	20	21	0.00
09/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	203580	21	20	21	0.00
09/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
09/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
09/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
09/02/2018	GOVI On 02-August-18			GOVI	621.94	622.7130	621.9350	622.7130	0.00
09/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	162250	17	16	17	0.00
09/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	162150	17	16	17	0.00
09/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	162350	17	16	17	0.00
09/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
09/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
09/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
09/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2018	IGOV On 03-May-18			Index Future	250.18	250.3200	250.1750	250.3200	1,146.00
09/02/2018	IGOV On 02-August-18			Index Future	254.82	254.9680	254.8180	254.9680	0.00
09/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
09/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
09/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
09/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4800	100.4800	100.4800	0.00
09/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4900	99.4900	99.4900	0.00
09/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	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
09/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
09/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
09/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
09/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2500	99.2400	99.2500	0.00
09/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.60	99.6000	99.6000	99.6000	0.00
09/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.97	99.9700	99.9700	99.9700	0.00
09/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.90	100.9000	100.9000	100.9000	0.00
09/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.64	98.6300	98.6400	98.6300	0.00
09/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.10	96.0600	96.1000	96.0600	0.00
09/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.33	95.2700	95.3300	95.2700	0.00
09/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.52	94.4500	94.5200	94.4500	0.00
09/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.69	94.6100	94.6900	94.6100	0.00
09/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.89	96.7900	96.8900	96.7900	51.00
09/02/2018	IS05 On 15-March-22			Interest Rate Swap	97.03	96.9300	97.0300	96.9300	0.00
09/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.23	98.1300	98.2300	98.1300	0.00
09/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.43	100.3400	100.4300	100.3400	0.00
09/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.69	101.6000	101.6900	101.6000	0.00
09/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.81	96.7100	96.8100	96.7100	0.00
09/02/2018	IS10 On 17-December-25			Interest Rate Swap	95.03	94.8500	95.0300	94.8500	0.00
09/02/2018	IS10 On 16-March-26			Interest Rate Swap	92.04	91.8500	92.0400	91.8500	0.00
09/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.79	90.6000	90.7900	90.6000	0.00
09/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.95	92.7600	92.9500	92.7600	0.00
09/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.73	96.5300	96.7300	96.5300	0.00
09/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.29	95.1000	95.2900	95.1000	0.00
09/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.35	97.1400	97.3500	97.1400	0.00
09/02/2018	IS10 On 20-September-27			Interest Rate Swap	101.05	100.8400	101.0500	100.8400	0.00
09/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.39	101.1700	101.3900	101.1700	0.00
09/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.64	96.4100	96.6400	96.4100	0.00
09/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
09/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
09/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,500.00
09/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
09/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
09/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
09/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
09/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	35,000.00
09/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
09/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
09/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
09/02/2018	R023 On 03-May-18			Bond Future	7.74	101.5456	101.4626	101.5456	66,216.00
09/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2280	2	2	2	0.00
09/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2312	2	2	2	0.00
09/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2344	2	2	2	0.00
09/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5537	6	6	6	0.00
09/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	6	0	0	0	2,500.00
09/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	215	0	0	0	0.00
09/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	208	0	0	0	0.00
09/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	221	0	0	0	0.00
09/02/2018	R035 On 03-May-18			Bond Future	9.39	97.5027	97.2992	97.5027	60,929.00
09/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5176	5	5	5	0.00
09/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5231	5	5	5	0.00
09/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5120	5	5	5	0.00
09/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1222	1	1	1	0.00
09/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1202	1	1	1	0.00
09/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1181	1	1	1	0.00
09/02/2018	R035 On 02-August-18			Bond Future	9.45	99.3073	99.0994	99.3073	3.00
09/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	3909	4	4	4	0.00
09/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	3981	4	4	4	0.00
09/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	3945	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	4042	4	4	4	0.00
09/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	4086	4	4	4	0.00
09/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4130	4	4	4	0.00
09/02/2018	R186 On 03-May-18			Bond Future	8.48	116.2764	116.1439	116.2764	179,587.00
09/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3475	4	3	4	0.00
09/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5403	6	5	6	1,120.00
09/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10161	10	10	10	0.00
09/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3427	4	3	4	0.00
09/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2392	2	2	2	0.00
09/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	7933	8	8	8	0.00
09/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4806	5	5	5	0.00
09/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2433	3	2	3	0.00
09/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3096	3	3	3	0.00
09/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3379	3	3	3	0.00
09/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	535	1	1	1	4,745.00
09/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1367	1	1	1	4,745.00
09/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7762	8	8	8	0.00
09/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	1010	1	1	1	3,500.00
09/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	1033	1	1	1	0.00
09/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	306	0	0	0	0.00
09/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	608	1	1	1	0.00
09/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	719	1	1	1	4,745.00
09/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	54	0	0	0	3,200.00
09/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	60	0	0	0	10,640.00
09/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	1885	2	2	2	0.00
09/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	623	1	1	1	0.00
09/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	11	0	0	0	0.00
09/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3711	4	4	4	0.00
09/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	594	1	1	1	0.00
09/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	227	0	0	0	0.00
09/02/2018	R186 On 02-August-18			Bond Future	8.52	113.1280	112.9922	113.1280	782.00
09/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2175	2	2	2	0.00
09/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1608	2	2	2	1,470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2146	2	2	2	0.00
09/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	467	0	0	0	1,470.00
09/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2203	2	2	2	0.00
09/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3355	3	3	3	0.00
09/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7209	7	7	7	0.00
09/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2545	2	3	2	0.00
09/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2474	2	2	2	0.00
09/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2509	2	3	2	0.00
09/02/2018	R186 On 01-November-18			Bond Future	8.56	115.2589	115.1208	115.2589	0.00
09/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2745	3	3	3	5,000.00
09/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	2937	3	3	3	0.00
09/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5127	5	5	5	0.00
09/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	2910	3	3	3	0.00
09/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1623	2	2	2	5,000.00
09/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	2966	3	3	3	0.00
09/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1623	2	2	2	5,000.00
09/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3167	3	3	3	0.00
09/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5426	5	5	5	0.00
09/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3099	3	3	3	0.00
09/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3133	3	3	3	0.00
09/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3375	3	3	3	0.00
09/02/2018	R197 On 03-May-18			Bond Future	301.07	301.1011	301.0711	301.1011	2,388.00
09/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3379	3	3	3	0.00
09/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3389	3	3	3	0.00
09/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3369	3	3	3	0.00
09/02/2018	R202 On 03-May-18			Bond Future	236.04	236.3528	236.0424	236.3528	23,050.00
09/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	46	0	0	0	0.00
09/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	45	0	0	0	0.00
09/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	45	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
09/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	11493	11	11	11	0.00
09/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	11473	11	11	11	0.00
09/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	11483	11	11	11	0.00
09/02/2018	R204 On 03-May-18			Bond Future	6.89	103.7013	103.6834	103.7013	22,580.00
09/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	151	0	0	0	0.00
09/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	155	0	0	0	0.00
09/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	146	0	0	0	0.00
09/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	32	0	0	0	0.00
09/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	31	0	0	0	0.00
09/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	29	0	0	0	0.00
09/02/2018	R207 On 03-May-18			Bond Future	6.98	102.7123	102.6751	102.7123	47,558.00
09/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	961	1	1	1	0.00
09/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	946	1	1	1	0.00
09/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	932	1	1	1	0.00
09/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	20	0	0	0	0.00
09/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	21	0	0	0	0.00
09/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	19	0	0	0	0.00
09/02/2018	R208 On 03-May-18			Bond Future	7.30	99.3400	99.2841	99.3400	33,372.00
09/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1271	1	1	1	0.00
09/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1293	1	1	1	0.00
09/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1315	1	1	1	0.00
09/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	73	0	0	0	0.00
09/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	70	0	0	0	0.00
09/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	76	0	0	0	0.00
09/02/2018	R209 On 03-May-18			Bond Future	9.38	73.9076	73.7357	73.9076	78,849.00
09/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3777	4	4	4	0.00
09/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5692	6	6	6	0.00
09/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4529	5	5	5	0.00
09/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8483	9	8	9	0.00
09/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3300	3	3	3	435.00
09/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3393	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	1557	0	2	0	1,321.00
09/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3825	4	4	4	0.00
09/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	736	0	1	0	1,321.00
09/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3728	4	4	4	0.00
09/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1252	1	1	1	250.00
09/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2114	2	2	2	0.00
09/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	684	1	1	1	0.00
09/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2570	2	3	2	0.00
09/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	654	1	1	1	0.00
09/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	3766	0	4	0	0.00
09/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	471	0	0	0	11,067.00
09/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1505	1	2	1	250.00
09/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	801	1	1	1	250.00
09/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	2109	0	2	0	0.00
09/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	669	1	1	1	0.00
09/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	273	0	0	0	435.00
09/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	837	1	1	1	0.00
09/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	62	0	0	0	435.00
09/02/2018	R209 On 02-August-18			Bond Future	9.43	75.2753	75.0997	75.2753	835.00
09/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9081	9	9	9	0.00
09/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6044	6	6	6	0.00
09/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3635	4	4	4	435.00
09/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	6854	7	7	7	0.00
09/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	6903	7	7	7	0.00
09/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	6951	7	7	7	0.00
09/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	802	1	1	1	0.00
09/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2102	2	2	2	0.00
09/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	824	1	1	1	0.00
09/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	813	1	1	1	0.00
09/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1036	1	1	1	435.00
09/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	396	0	0	0	435.00
09/02/2018	R209 On 01-November-18			Bond Future	9.48	73.5443	73.3655	73.5443	0.00
09/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72478	73	72	73	0.00
09/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72478	73	72	73	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
09/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	5349	5	5	5	0.00
09/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72478	73	72	73	0.00
09/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3063	3	3	3	0.00
09/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	7974	8	8	8	0.00
09/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5225	5	5	5	0.00
09/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2225	2	2	2	255.00
09/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1170	1	1	1	0.00
09/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	2161	2	2	2	255.00
09/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	3996	4	4	4	0.00
09/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/02/2018	R210 On 03-May-18			Bond Future	185.99	185.6822	185.9940	185.6822	2,159.00
09/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5456	6	5	6	0.00
09/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5446	6	5	6	0.00
09/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5466	6	5	6	0.00
09/02/2018	R212 On 03-May-18			Bond Future	153.55	153.5647	153.5487	153.5647	4,755.00
09/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
09/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	741	1	1	1	0.00
09/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	751	1	1	1	0.00
09/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	731	1	1	1	0.00
09/02/2018	R213 On 03-May-18			Bond Future	9.06	85.9438	85.8442	85.9438	45,278.00
09/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3802	4	4	4	0.00
09/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	3852	4	4	4	0.00
09/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	3902	4	4	4	0.00
09/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	540	1	1	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
09/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	566	1	1	1	0.00
09/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	553	1	1	1	0.00
09/02/2018	R213 On 02-August-18			Bond Future	9.11	87.5344	87.4324	87.5344	1.00
09/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2534	3	3	3	0.00
09/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2504	3	3	3	0.00
09/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2475	3	2	3	0.00
09/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	2837	3	3	3	0.00
09/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	2874	3	3	3	0.00
09/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	2800	3	3	3	0.00
09/02/2018	R214 On 03-May-18			Bond Future	9.52	73.3535	73.2477	73.3535	50,015.00
09/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3899	4	4	4	0.00
09/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	3949	4	4	4	0.00
09/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3849	4	4	4	0.00
09/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	779	1	1	1	0.00
09/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	762	1	1	1	0.00
09/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	746	1	1	1	0.00
09/02/2018	R248 On 03-May-18			Bond Future	9.55	93.8946	93.7590	93.8946	101,449.00
09/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5382	5	5	5	0.00
09/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5318	5	5	5	0.00
09/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5253	5	5	5	0.00
09/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	850	1	1	1	0.00
09/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	869	1	1	1	0.00
09/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	831	1	1	1	0.00