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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	2025 On 02-August-18			Bond Future	130.91	131.1307	130.9069	131.1307	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5753	6	5753	6	0.00
03/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5763	6	5763	6	0.00
03/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5743	6	5743	6	0.00
03/07/2018	2025 On 01-November-18			Bond Future	133.27	133.4987	133.2714	133.4987	0.00
03/07/2018	2025 On 07-February-19			Bond Future	134.47	134.6993	134.4666	134.6993	0.00
03/07/2018	2029 On 02-August-18			Bond Future	99.75	99.7422	99.7547	99.7422	1,370.00
03/07/2018	2029 On 01-November-18			Bond Future	100.51	100.4939	100.5070	100.4939	0.00
03/07/2018	2029 On 07-February-19			Bond Future	102.47	102.4617	102.4743	102.4617	0.00
03/07/2018	2030 On 02-August-18			Bond Future	9.27	91.0493	9.2654	91.0493	50,411.00
03/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	1882	2	1882	2	0.00
03/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	24	0	24	0	7,850.00
03/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	290	0	290	0	7,850.00
03/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2062	2	2062	2	0.00
03/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	1926	2	1926	2	0.00
03/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	1838	2	1838	2	0.00
03/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	541	1	541	1	7,850.00
03/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	599	1	599	1	0.00
03/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	639	1	639	1	0.00
03/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	2660	3	2660	3	0.00
03/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	619	1	619	1	0.00
03/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	5163	5	5163	5	0.00
03/07/2018	2030 On 01-November-18			Bond Future	9.33	92.6729	9.3334	92.6729	0.00
03/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	439	0	439	0	0.00
03/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	464	0	464	0	0.00
03/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	451	0	451	0	0.00
03/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	5414	6	5414	6	0.00
03/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	5471	6	5471	6	0.00
03/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	5358	6	5358	6	0.00
03/07/2018	2030 On 07-February-19			Bond Future	9.41	90.4607	9.4101	90.4607	0.00
03/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1079	1	1079	1	0.00
03/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1098	1	1098	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
03/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1117	1	1117	1	0.00
03/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	6158	6	6158	6	0.00
03/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	6207	6	6207	6	0.00
03/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	6256	6	6256	6	0.00
03/07/2018	2032 On 02-August-18			Bond Future	9.44	93.5380	9.4395	93.5380	36,205.00
03/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2266	2	2266	2	0.00
03/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2217	2	2217	2	0.00
03/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2168	2	2168	2	0.00
03/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	601	1	601	1	0.00
03/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	622	1	622	1	0.00
03/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	582	1	582	1	0.00
03/07/2018	2032 On 01-November-18			Bond Future	9.51	91.0512	9.5106	91.0512	0.00
03/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	516	0	516	0	0.00
03/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	531	0	531	0	0.00
03/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	501	0	501	0	0.00
03/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	6040	6	6040	6	0.00
03/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5979	6	5979	6	0.00
03/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5919	6	5919	6	0.00
03/07/2018	2032 On 07-February-19			Bond Future	9.59	92.8169	9.5895	92.8169	0.00
03/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1233	1	1233	1	0.00
03/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1212	1	1212	1	0.00
03/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1191	1	1191	1	0.00
03/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6791	7	6791	7	0.00
03/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6845	7	6845	7	0.00
03/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6738	7	6738	7	0.00
03/07/2018	2033 On 02-August-18			Bond Future	102.43	102.4199	102.4328	102.4199	11,819.00
03/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7497	8	7497	8	0.00
03/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7507	8	7507	8	0.00
03/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7487	8	7487	8	0.00
03/07/2018	2033 On 01-November-18			Bond Future	103.16	103.1485	103.1621	103.1485	0.00
03/07/2018	2033 On 07-February-19			Bond Future	105.18	105.1684	105.1813	105.1684	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
03/07/2018	2037 On 02-August-18			Bond Future	9.63	90.2053	9.6295	90.2053	56,287.00
03/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	2972	3	2972	3	0.00
03/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3031	3	3031	3	0.00
03/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3090	3	3090	3	0.00
03/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	454	1	454	1	0.00
03/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	488	1	488	1	0.00
03/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	471	1	471	1	0.00
03/07/2018	2037 On 01-November-18			Bond Future	9.70	91.8139	9.6951	91.8139	0.00
03/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	670	1	670	1	0.00
03/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	709	1	709	1	0.00
03/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	689	1	689	1	0.00
03/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	6213	6	6213	6	0.00
03/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	6147	6	6147	6	0.00
03/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	6280	7	6280	7	0.00
03/07/2018	2037 On 07-February-19			Bond Future	9.77	89.3344	9.7685	89.3344	0.00
03/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1593	2	1593	2	0.00
03/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1618	2	1618	2	0.00
03/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1644	2	1644	2	0.00
03/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	7282	7	7282	7	0.00
03/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	7400	8	7400	8	0.00
03/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	7341	8	7341	8	0.00
03/07/2018	2038 On 02-August-18			Bond Future	122.02	122.0060	122.0217	122.0060	9,150.00
03/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12508	13	12508	13	0.00
03/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12518	13	12518	13	0.00
03/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12528	13	12528	13	0.00
03/07/2018	2038 On 01-November-18			Bond Future	124.23	124.2093	124.2258	124.2093	280.00
03/07/2018	2038 On 07-February-19			Bond Future	125.07	125.0511	125.0671	125.0511	0.00
03/07/2018	2040 On 02-August-18			Bond Future	9.69	93.5927	9.6943	93.5927	22,929.00
03/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3422	3	3422	3	0.00
03/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3358	3	3358	3	0.00
03/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3294	3	3294	3	0.00

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03/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	487	1	487	1	0.00
03/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	504	1	504	1	0.00
03/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	470	1	470	1	0.00
03/07/2018	2040 On 01-November-18			Bond Future	9.76	95.2617	9.7593	95.2617	0.00
03/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1029	1	1029	1	3,540.00
03/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	750	1	750	1	0.00
03/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3155	3	3155	3	3,540.00
03/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	771	1	771	1	0.00
03/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	792	1	792	1	2,950.00
03/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	117	0	117	0	2,950.00
03/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	729	1	729	1	0.00
03/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6828	7	6828	7	0.00
03/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	11750	12	11750	12	0.00
03/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	6613	7	6613	7	0.00
03/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6684	7	6684	7	0.00
03/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6756	7	6756	7	0.00
03/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2814	3	2814	3	0.00
03/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5930	6	5930	6	0.00
03/07/2018	2040 On 07-February-19			Bond Future	9.83	92.5985	9.8319	92.5985	0.00
03/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1611	2	1611	2	0.00
03/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1667	2	1667	2	0.00
03/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1639	2	1639	2	0.00
03/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7857	8	7857	8	0.00
03/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7921	8	7921	8	0.00
03/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7793	8	7793	8	0.00
03/07/2018	2044 On 02-August-18			Bond Future	9.71	90.7740	9.7134	90.7740	36,268.00
03/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3355	3	3355	3	0.00
03/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3485	3	3485	3	0.00
03/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3420	3	3420	3	0.00
03/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	499	1	499	1	0.00
03/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	482	1	482	1	0.00
03/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	516	1	516	1	0.00
03/07/2018	2044 On 01-November-18			Bond Future	9.78	92.3927	9.7758	92.3927	0.00
03/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	820	1	820	1	0.00

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03/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	843	1	843	1	0.00
03/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	866	1	866	1	0.00
03/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6669	7	6669	7	0.00
03/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6597	7	6597	7	0.00
03/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6742	7	6742	7	0.00
03/07/2018	2044 On 07-February-19			Bond Future	9.85	89.7992	9.8454	89.7992	0.00
03/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1781	2	1781	2	0.00
03/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1811	2	1811	2	0.00
03/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1752	2	1752	2	0.00
03/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7871	8	7871	8	0.00
03/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7806	8	7806	8	0.00
03/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7741	8	7741	8	0.00
03/07/2018	2046 On 02-August-18			Bond Future	116.90	116.8818	116.8968	116.8818	11,876.00
03/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	11873	12	11873	12	0.00
03/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	11893	12	11893	12	0.00
03/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	11883	12	11883	12	0.00
03/07/2018	2046 On 01-November-18			Bond Future	117.36	117.3436	117.3593	117.3436	140.00
03/07/2018	2046 On 07-February-19			Bond Future	119.66	119.6411	119.6562	119.6411	0.00
03/07/2018	2050 On 02-August-18			Bond Future	121.18	121.1652	121.1806	121.1652	9,701.00
03/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
03/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16359	16	16359	16	0.00
03/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16339	16	16339	16	0.00
03/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16349	16	16349	16	0.00
03/07/2018	2050 On 01-November-18			Bond Future	123.37	123.3533	123.3696	123.3533	135.00
03/07/2018	2050 On 07-February-19			Bond Future	124.01	123.9973	124.0130	123.9973	0.00
03/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	AL37 On 02-August-18			Index Future	583.39	582.5130	583.3880	582.5130	0.00

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03/07/2018	AL37 On 01-November-18			Index Future	593.80	592.9030	593.7960	592.9030	0.00
03/07/2018	AL37 On 07-February-19			Index Future	605.31	604.4040	605.3100	604.4040	0.00
03/07/2018	AL7T On 02-August-18			Index Future	676.65	674.9830	676.6470	674.9830	0.00
03/07/2018	AL7T On 01-November-18			Index Future	688.72	687.0220	688.7190	687.0220	0.00
03/07/2018	AL7T On 07-February-19			Index Future	702.07	700.3490	702.0730	700.3490	0.00
03/07/2018	ALBI On 02-August-18			Index Future	614.81	612.9900	614.8110	612.9900	858.00
03/07/2018	ALBI On 01-November-18			Index Future	625.78	623.9240	625.7800	623.9240	0.00
03/07/2018	ALBI On 07-February-19			Index Future	637.91	636.0260	637.9140	636.0260	0.00
03/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C226 On 25-January-23			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
03/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2018	EL28 On 02-August-18			Bond Future	128.91	129.1112	128.9101	129.1112	0.00
03/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
03/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
03/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
03/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6030	6	6030	6	0.00
03/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6040	6	6040	6	0.00
03/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6020	6	6020	6	0.00
03/07/2018	ES33 On 02-August-18			Bond Future	10.89	77.8393	10.8893	77.8393	9,466.00
03/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1470	1	1470	1	0.00
03/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1528	1	1528	1	0.00
03/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1586	1	1586	1	0.00
03/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
03/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
03/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
03/07/2018	ES33 On 01-November-18			Bond Future	11.01	75.4392	11.0052	75.4392	0.00
03/07/2018	ES33 On 07-February-19			Bond Future	11.14	76.9021	11.1368	76.9021	0.00
03/07/2018	ES42 On 02-August-18			Bond Future	11.08	80.6373	11.0781	80.6373	7,957.00
03/07/2018	ES42 On 01-November-18			Bond Future	11.19	77.8153	11.1897	77.8153	0.00
03/07/2018	ES42 On 07-February-19			Bond Future	11.31	79.3241	11.3122	79.3241	0.00
03/07/2018	GOVI On 02-August-18			GOVI	610.17	608.2400	610.1740	608.2400	475.00
03/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	44640	3	44640	3	0.00
03/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	44540	3	44540	3	0.00
03/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	44740	3	44740	3	0.00
03/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	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
03/07/2018	GOVI On 01-November-18			GOVI	621.06	619.0890	621.0600	619.0890	0.00
03/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	324300	34	324300	34	0.00
03/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	324500	34	324500	34	0.00
03/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	324400	34	324400	34	0.00
03/07/2018	GOVI On 07-February-19			GOVI	633.10	631.0970	633.1030	631.0970	0.00
03/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	334070	35	334070	35	0.00
03/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	334170	35	334170	35	0.00
03/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	334270	35	334270	35	0.00
03/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2018	IGOV On 02-August-18			Index Future	251.03	251.4380	251.0320	251.4380	852.00
03/07/2018	IGOV On 01-November-18			Index Future	255.57	255.9800	255.5680	255.9800	227.00
03/07/2018	IGOV On 07-February-19			Index Future	260.57	260.9930	260.5710	260.9930	0.00
03/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
03/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
03/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
03/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
03/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9800	99.9700	99.9800	0.00
03/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
03/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
03/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
03/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
03/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.97	101.9800	101.9700	101.9800	0.00
03/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	103.0000	102.9800	103.0000	0.00
03/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.09	99.1100	99.0900	99.1100	0.00
03/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.75	102.7800	102.7500	102.7800	0.00
03/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.85	99.8800	99.8500	99.8800	0.00
03/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.74	96.7900	96.7400	96.7900	0.00
03/07/2018	IS05 On 16-March-21			Interest Rate Swap	96.02	96.0700	96.0200	96.0700	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
03/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.26	95.3200	95.2600	95.3200	0.00
03/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.50	95.5600	95.5000	95.5600	0.00
03/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.74	97.7900	97.7400	97.7900	51.00
03/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.92	97.9600	97.9200	97.9600	0.00
03/07/2018	IS05 On 21-June-22			Interest Rate Swap	99.17	99.2100	99.1700	99.2100	0.00
03/07/2018	IS05 On 20-September-22			Interest Rate Swap	103.13	103.1700	103.1300	103.1700	0.00
03/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.43	104.4700	104.4300	104.4700	0.00
03/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.91	97.9500	97.9100	97.9500	0.00
03/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.97	104.0100	103.9700	104.0100	0.00
03/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.54	99.5900	99.5400	99.5900	0.00
03/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.50	96.6200	96.5000	96.6200	0.00
03/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.56	93.6800	93.5600	93.6800	0.00
03/07/2018	IS10 On 15-June-26			Interest Rate Swap	92.34	92.4600	92.3400	92.4600	0.00
03/07/2018	IS10 On 21-September-26			Interest Rate Swap	94.51	94.6400	94.5100	94.6400	0.00
03/07/2018	IS10 On 21-December-26			Interest Rate Swap	98.27	98.4100	98.2700	98.4100	0.00
03/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.86	97.0100	96.8600	97.0100	0.00
03/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.93	99.0900	98.9300	99.0900	0.00
03/07/2018	IS10 On 20-September-27			Interest Rate Swap	104.35	104.5000	104.3500	104.5000	0.00
03/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.73	104.8700	104.7300	104.8700	0.00
03/07/2018	IS10 On 22-March-28			Interest Rate Swap	98.34	98.4800	98.3400	98.4800	0.00
03/07/2018	IS10 On 20-June-28			Interest Rate Swap	105.47	105.6000	105.4700	105.6000	0.00
03/07/2018	IS10 On 19-September-28			Interest Rate Swap	99.12	99.2600	99.1200	99.2600	0.00
03/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
03/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/07/2018	R023 On 02-August-18			Bond Future	8.24	101.3652	8.2423	101.3652	41,874.00
03/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7601	7	7601	7	0.00
03/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7635	7	7635	7	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
03/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7568	7	7568	7	0.00
03/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R023 On 01-November-18			Bond Future	8.31	99.2469	8.3145	99.2469	0.00
03/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7634	7	7634	7	0.00
03/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7602	7	7602	7	0.00
03/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7570	7	7570	7	0.00
03/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	5	0	5	0	0.00
03/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	5	0	5	0	0.00
03/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	4	0	4	0	0.00
03/07/2018	R023 On 07-February-19			Bond Future	8.40	101.1716	8.4014	101.1716	0.00
03/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	6975	7	6975	7	0.00
03/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7033	7	7033	7	0.00
03/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7004	7	7004	7	0.00
03/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	78	0	78	0	0.00
03/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	76	0	76	0	0.00
03/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	79	0	79	0	0.00
03/07/2018	R035 On 02-August-18			Bond Future	9.57	97.8138	9.5688	97.8138	68,489.00
03/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	805	1	805	1	0.00
03/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	836	1	836	1	0.00
03/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	867	1	867	1	0.00
03/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1939	2	1939	2	0.00
03/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1890	2	1890	2	0.00
03/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1988	2	1988	2	0.00
03/07/2018	R035 On 01-November-18			Bond Future	9.64	95.0623	9.6398	95.0623	0.00
03/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	617	1	617	1	0.00
03/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	600	1	600	1	0.00
03/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	583	1	583	1	0.00
03/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	6360	7	6360	7	0.00
03/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	6428	7	6428	7	0.00
03/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	6293	7	6293	7	0.00
03/07/2018	R035 On 07-February-19			Bond Future	9.72	96.9059	9.7197	96.9059	0.00
03/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1444	1	1444	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
03/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1493	1	1493	1	0.00
03/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1468	1	1468	1	0.00
03/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	7464	8	7464	8	0.00
03/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	7406	8	7406	8	0.00
03/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	7523	8	7523	8	0.00
03/07/2018	R186 On 02-August-18			Bond Future	8.86	110.5953	8.8645	110.5953	108,516.00
03/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	222	0	222	0	0.00
03/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	189	0	189	0	0.00
03/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	49	0	49	0	3,020.00
03/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	1639	1	1639	1	0.00
03/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	200	0	200	0	0.00
03/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	674	1	674	1	2,500.00
03/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	179	0	179	0	0.00
03/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
03/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	2719	3	2719	3	0.00
03/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	1386	2	1386	2	0.00
03/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3938	4	3938	4	0.00
03/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8884	9	8884	9	0.00
03/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	561	1	561	1	2,500.00
03/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	2612	3	2612	3	0.00
03/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	2666	3	2666	3	0.00
03/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	2507	3	2507	3	0.00
03/07/2018	R186 On 01-November-18			Bond Future	8.94	112.5676	8.9373	112.5676	0.00
03/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	810	1	810	1	5,000.00
03/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	947	1	947	1	0.00
03/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	2693	3	2693	3	0.00
03/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	208	0	208	0	5,000.00
03/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	968	1	968	1	0.00
03/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	927	1	927	1	0.00
03/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	3477	4	3477	4	0.00
03/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1482	2	1482	2	5,000.00
03/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	6303	7	6303	7	0.00
03/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	3393	4	3393	4	0.00
03/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	3435	4	3435	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
03/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3733	4	3733	4	0.00
03/07/2018	R186 On 07-February-19			Bond Future	9.02	109.4456	9.0195	109.4456	0.00
03/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	870	1	870	1	0.00
03/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	886	1	886	1	0.00
03/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	902	1	902	1	0.00
03/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5704	6	5704	6	0.00
03/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5795	6	5795	6	0.00
03/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5749	6	5749	6	0.00
03/07/2018	R197 On 02-August-18			Bond Future	298.03	298.5634	298.0334	298.5634	2,388.00
03/07/2018	R197 On 01-November-18			Bond Future	303.42	303.9551	303.4168	303.9551	0.00
03/07/2018	R197 On 07-February-19			Bond Future	302.00	302.5506	301.9993	302.5506	0.00
03/07/2018	R202 On 02-August-18			Bond Future	233.64	235.0214	233.6447	235.0214	22,040.00
03/07/2018	R202 On 01-November-18			Bond Future	237.87	239.2656	237.8652	239.2656	0.00
03/07/2018	R202 On 07-February-19			Bond Future	238.61	240.0435	238.6139	240.0435	0.00
03/07/2018	R204 On 02-August-18			Bond Future	6.59	101.5106	6.5928	101.5106	10,270.00
03/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	874	1	874	1	0.00
03/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	877	1	877	1	0.00
03/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	870	1	870	1	0.00
03/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R207 On 02-August-18			Bond Future	7.54	100.0011	7.5391	100.0011	21,440.00
03/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	2	0	2	0	0.00
03/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	2	0	2	0	0.00
03/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	2	0	2	0	0.00
03/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	929	1	929	1	0.00
03/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	902	1	902	1	0.00
03/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	915	1	915	1	0.00
03/07/2018	R207 On 01-November-18			Bond Future	7.60	101.7845	7.5956	101.7845	0.00
03/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	13	0	13	0	0.00
03/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	13	0	13	0	0.00
03/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	14	0	14	0	0.00
03/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	975	1	975	1	0.00
03/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	964	1	964	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
03/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	953	1	953	1	0.00
03/07/2018	R207 On 07-February-19			Bond Future	7.68	100.1135	7.6832	100.1135	0.00
03/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	7	0	7	0	0.00
03/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	6	0	6	0	0.00
03/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	6	0	6	0	0.00
03/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	1030	1	1030	1	0.00
03/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	1039	1	1039	1	0.00
03/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	1022	1	1022	1	0.00
03/07/2018	R208 On 02-August-18			Bond Future	7.83	99.7262	7.8318	99.7262	29,288.00
03/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	5	0	5	0	0.00
03/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	4	0	4	0	0.00
03/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	5	0	5	0	0.00
03/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1646	2	1646	2	0.00
03/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1622	2	1622	2	0.00
03/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1669	2	1669	2	0.00
03/07/2018	R208 On 01-November-18			Bond Future	7.90	98.1051	7.9011	98.1051	0.00
03/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	38	0	38	0	0.00
03/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	39	0	39	0	0.00
03/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	37	0	37	0	0.00
03/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1708	2	1708	2	0.00
03/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1749	2	1749	2	0.00
03/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1729	2	1729	2	0.00
03/07/2018	R208 On 07-February-19			Bond Future	7.99	100.0077	7.9890	100.0077	0.00
03/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	56	0	56	0	0.00
03/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	54	0	54	0	0.00
03/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	53	0	53	0	0.00
03/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1798	2	1798	2	0.00
03/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1833	2	1833	2	0.00
03/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1816	2	1816	2	0.00
03/07/2018	R209 On 02-August-18			Bond Future	9.54	74.0762	9.5416	74.0762	125,373.00
03/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4388	4	4388	4	0.00
03/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	93	0	93	0	5,000.00
03/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	831	1	831	1	0.00
03/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	7941	8	7941	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	39	0	39	0	0.00
03/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1619	1	1619	1	435.00
03/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	3	0	3	0	500.00
03/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5348	5	5348	5	0.00
03/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	354	0	354	0	0.00
03/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	2	0	2	0	5,000.00
03/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5405	5	5405	5	0.00
03/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	5462	5	5462	5	0.00
03/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	63	0	63	0	0.00
03/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	68	0	68	0	0.00
03/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	837	1	837	1	0.00
03/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	65	0	65	0	0.00
03/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7772	8	7772	8	0.00
03/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	4127	4	4127	4	0.00
03/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	5019	5	5019	5	500.00
03/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	7541	8	7541	8	0.00
03/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	2615	3	2615	3	500.00
03/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	7	0	7	0	435.00
03/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	1580	2	1580	2	5,000.00
03/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	130	0	130	0	435.00
03/07/2018	R209 On 01-November-18			Bond Future	9.60	72.2496	9.6042	72.2496	0.00
03/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71640	71	71640	71	0.00
03/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	528	0	528	0	2,000.00
03/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71640	71	71640	71	0.00
03/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	3732	4	3732	4	0.00
03/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2448	2	2448	2	2,000.00
03/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	3859	4	3859	4	0.00
03/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71640	71	71640	71	0.00
03/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1498	1	1498	1	0.00
03/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	3774	4	3774	4	0.00
03/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3606	3	3606	3	0.00
03/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	6552	6	6552	6	0.00
03/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	586	1	586	1	0.00
03/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1443	2	1443	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
03/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1321	1	1321	1	5,850.00
03/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1381	1	1381	1	0.00
03/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	2213	2	2213	2	0.00
03/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1361	1	1361	1	2,000.00
03/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	3270	3	3270	3	0.00
03/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	5467	6	5467	6	0.00
03/07/2018	R209 On 07-February-19			Bond Future	9.67	73.6507	9.6729	73.6507	0.00
03/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1345	1	1345	1	0.00
03/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1367	1	1367	1	0.00
03/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1323	1	1323	1	0.00
03/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	6260	6	6260	6	0.00
03/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	6210	6	6210	6	0.00
03/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	6161	6	6161	6	0.00
03/07/2018	R210 On 02-August-18			Bond Future	187.45	187.7491	187.4537	187.7491	2,179.00
03/07/2018	R210 On 01-November-18			Bond Future	188.34	188.6394	188.3394	188.6394	0.00
03/07/2018	R210 On 07-February-19			Bond Future	192.03	192.3331	192.0258	192.3331	0.00
03/07/2018	R212 On 02-August-18			Bond Future	153.51	153.4891	153.5069	153.4891	4,777.00
03/07/2018	R212 On 01-November-18			Bond Future	156.28	156.2609	156.2797	156.2609	0.00
03/07/2018	R212 On 07-February-19			Bond Future	157.18	157.1669	157.1849	157.1669	0.00
03/07/2018	R213 On 02-August-18			Bond Future	9.35	85.5240	9.3532	85.5240	33,503.00
03/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	383	0	383	0	0.00
03/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	366	0	366	0	0.00
03/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	349	0	349	0	0.00
03/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	2278	3	2278	3	0.00
03/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	2329	3	2329	3	0.00
03/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	2229	2	2229	2	0.00
03/07/2018	R213 On 01-November-18			Bond Future	9.42	83.5032	9.4228	83.5032	0.00
03/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	454	0	454	0	0.00
03/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	441	0	441	0	0.00
03/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	429	0	429	0	0.00
03/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	5529	6	5529	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	5586	6	5586	6	0.00
03/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	5473	6	5473	6	0.00
03/07/2018	R213 On 07-February-19			Bond Future	9.50	85.1226	9.5016	85.1226	0.00
03/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1046	1	1046	1	0.00
03/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1065	1	1065	1	0.00
03/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1083	1	1083	1	0.00
03/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	6319	7	6319	7	0.00
03/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	6271	7	6271	7	0.00
03/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	6368	7	6368	7	0.00
03/07/2018	R214 On 02-August-18			Bond Future	9.67	73.6340	9.6712	73.6340	32,496.00
03/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	33	0	33	0	0.00
03/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	38	0	38	0	0.00
03/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	36	0	36	0	0.00
03/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	5356	6	5356	6	0.00
03/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	5281	6	5281	6	0.00
03/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	5432	6	5432	6	0.00
03/07/2018	R214 On 01-November-18			Bond Future	9.73	71.6544	9.7341	71.6544	0.00
03/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	522	0	522	0	0.00
03/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	537	0	537	0	0.00
03/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	552	1	552	1	0.00
03/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5911	6	5911	6	0.00
03/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	6036	6	6036	6	0.00
03/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5973	6	5973	6	0.00
03/07/2018	R214 On 07-February-19			Bond Future	9.80	73.0440	9.8044	73.0440	0.00
03/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1266	1	1266	1	0.00
03/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1288	1	1288	1	0.00
03/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1244	1	1244	1	0.00
03/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6842	7	6842	7	0.00
03/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6787	7	6787	7	0.00
03/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6733	7	6733	7	0.00
03/07/2018	R248 On 02-August-18			Bond Future	9.71	94.1715	9.7066	94.1715	103,131.00
03/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	39	0	39	0	0.00
03/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	36	0	36	0	0.00
03/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	34	0	34	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
03/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6924	7	6924	7	0.00
03/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	7022	7	7022	7	0.00
03/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6826	7	6826	7	0.00
03/07/2018	R248 On 01-November-18			Bond Future	9.77	91.4184	9.7703	91.4184	0.00
03/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	615	1	615	1	0.00
03/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	654	1	654	1	0.00
03/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	634	1	634	1	0.00
03/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7674	8	7674	8	0.00
03/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	7593	8	7593	8	0.00
03/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7755	8	7755	8	0.00
03/07/2018	R248 On 07-February-19			Bond Future	9.84	93.1913	9.8416	93.1913	0.00
03/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1506	1	1506	1	0.00
03/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1479	1	1479	1	0.00
03/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1534	1	1534	1	0.00
03/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8686	9	8686	9	0.00
03/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8829	9	8829	9	0.00
03/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8757	9	8757	9	0.00