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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/04/2018 TO: 09/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	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
09/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	2025 On 03-May-18			Bond Future	135.74	135.7386	135.7401	135.7386	1,033.00
09/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2520	3	3	3	0.00
09/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2530	3	3	3	0.00
09/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2540	3	3	3	0.00
09/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2025 On 02-August-18			Bond Future	136.87	136.8737	136.8747	136.8737	0.00
09/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	225	0	0	0	0.00
09/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	215	0	0	0	0.00
09/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	205	0	0	0	0.00
09/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2029 On 03-May-18			Bond Future	103.21	104.2279	103.2119	104.2279	1,370.00
09/04/2018	2029 On 02-August-18			Bond Future	105.12	106.1594	105.1241	106.1594	0.00
09/04/2018	2030 On 03-May-18			Bond Future	8.48	98.8802	98.6290	98.8802	95,577.00
09/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6921	7	7	7	0.00
09/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7050	7	7	7	0.00
09/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	6985	7	7	7	0.00
09/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	2	0	0	0	0.00
09/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	2	0	0	0	0.00
09/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	2	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
09/04/2018	2030 On 02-August-18			Bond Future	8.51	96.7011	96.4452	96.7011	127.00
09/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6721	7	7	7	0.00
09/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1974	2	2	2	7,850.00
09/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3731	4	4	4	7,850.00
09/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6778	7	7	7	0.00
09/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6952	7	7	7	0.00
09/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6663	7	7	7	0.00
09/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	306	0	0	0	7,850.00
09/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	325	0	0	0	0.00
09/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	338	0	0	0	0.00
09/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	975	1	1	1	0.00
09/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	332	0	0	0	0.00
09/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1987	2	2	2	0.00
09/04/2018	2032 On 03-May-18			Bond Future	8.66	97.8738	97.6002	97.8738	60,208.00
09/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7702	8	8	8	0.00
09/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7771	8	8	8	0.00
09/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7841	8	8	8	0.00
09/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	2	0	0	0	0.00
09/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	2	0	0	0	0.00
09/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	2	0	0	0	0.00
09/04/2018	2032 On 02-August-18			Bond Future	8.69	99.6818	99.4031	99.6818	2.00
09/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7582	8	8	8	0.00
09/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7520	8	8	8	0.00
09/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7458	8	7	8	0.00
09/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	367	0	0	0	0.00
09/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	374	0	0	0	0.00
09/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	360	0	0	0	0.00
09/04/2018	2033 On 03-May-18			Bond Future	108.60	109.0846	108.5989	109.0846	6,055.00
09/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	899	1	1	1	0.00
09/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	889	1	1	1	0.00
09/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	909	1	1	1	0.00
09/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2033 On 02-August-18			Bond Future	110.61	111.1060	110.6110	111.1060	1,515.00
09/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	691	1	1	1	0.00
09/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	671	1	1	1	0.00
09/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	681	1	1	1	0.00
09/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2037 On 03-May-18			Bond Future	8.92	98.8394	98.4443	98.8394	46,822.00
09/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8558	9	9	9	0.00
09/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8709	9	9	9	0.00
09/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8633	9	9	9	0.00
09/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	4	0	0	0	0.00
09/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	4	0	0	0	0.00
09/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	4	0	0	0	0.00
09/04/2018	2037 On 02-August-18			Bond Future	8.96	96.4092	96.0068	96.4092	731.00
09/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8458	9	8	9	0.00
09/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8525	9	9	9	0.00
09/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8593	9	9	9	0.00
09/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	442	0	0	0	0.00
09/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	458	0	0	0	0.00
09/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	450	0	0	0	0.00
09/04/2018	2038 On 03-May-18			Bond Future	134.05	134.0517	134.0542	134.0517	8,991.00
09/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1784	2	2	2	0.00
09/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1774	2	2	2	0.00
09/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1764	2	2	2	0.00
09/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2038 On 02-August-18			Bond Future	134.99	134.9829	134.9850	134.9829	0.00
09/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	445	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
09/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	435	0	0	0	0.00
09/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	455	0	0	0	0.00
09/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
09/04/2018	2040 On 03-May-18			Bond Future	8.98	102.9837	102.5554	102.9837	45,891.00
09/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9544	10	10	10	0.00
09/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	61	0	0	0	1,011.00
09/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1309	2	1	2	1,239.00
09/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	8977	9	9	9	1,500.00
09/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9464	10	9	10	0.00
09/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	9625	10	10	10	0.00
09/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	4	0	0	0	0.00
09/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	6	0	0	0	0.00
09/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1141	1	1	1	0.00
09/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	4	0	0	0	0.00
09/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4813	4	5	4	0.00
09/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	3	0	0	0	0.00
09/04/2018	2040 On 02-August-18			Bond Future	9.02	100.3797	99.9434	100.3797	420.00
09/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9428	10	9	10	0.00
09/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9356	10	9	10	0.00
09/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9284	10	9	10	0.00
09/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	484	0	0	0	0.00
09/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	493	0	0	0	0.00
09/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	476	0	0	0	0.00
09/04/2018	2044 On 03-May-18			Bond Future	9.03	99.9577	99.5201	99.9577	27,581.00
09/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	9595	10	10	10	0.00
09/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9514	10	10	10	0.00
09/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9433	10	9	10	0.00
09/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	4	0	0	0	0.00
09/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	5	0	0	0	0.00
09/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	4	0	0	0	0.00

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09/04/2018	2044 On 02-August-18			Bond Future	9.07	97.4229	96.9772	97.4229	0.00
09/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9245	10	9	10	0.00
09/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9389	10	9	10	0.00
09/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9317	10	9	10	0.00
09/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	548	1	1	1	0.00
09/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	539	1	1	1	0.00
09/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	558	1	1	1	0.00
09/04/2018	2046 On 03-May-18			Bond Future	125.82	128.8761	125.8242	128.8761	10,874.00
09/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	1	0	1	0.00
09/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	1	0	1	0.00
09/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	1	0	1	0.00
09/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	2116	0	2	0	0.00
09/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	2126	0	2	0	0.00
09/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	2106	0	2	0	0.00
09/04/2018	2046 On 02-August-18			Bond Future	128.16	131.2643	128.1555	131.2643	0.00
09/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	2	0	2	0.00
09/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	2	0	2	0.00
09/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	2	0	2	0.00
09/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	635	0	1	0	0.00
09/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	615	0	1	0	0.00
09/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	625	0	1	0	0.00
09/04/2018	2050 On 03-May-18			Bond Future	133.95	136.0323	133.9543	136.0323	9,788.00
09/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
09/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
09/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
09/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	1676	0	2	0	0.00
09/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	1656	0	2	0	0.00
09/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	1666	0	2	0	0.00
09/04/2018	2050 On 02-August-18			Bond Future	134.70	136.8204	134.7032	136.8204	0.00
09/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00

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09/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	2837	1	3	1	0.00
09/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	2817	1	3	1	0.00
09/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	2827	1	3	1	0.00
09/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	AL37 On 03-May-18			Index Future	588.01	588.8050	588.0130	588.8050	0.00
09/04/2018	AL37 On 02-August-18			Index Future	598.88	599.6820	598.8750	599.6820	0.00
09/04/2018	AL7T On 03-May-18			Index Future	693.81	695.2390	693.8060	695.2390	0.00
09/04/2018	AL7T On 02-August-18			Index Future	706.62	708.0820	706.6220	708.0820	0.00
09/04/2018	ALBI On 03-May-18			Index Future	634.68	636.5670	634.6800	636.5670	805.00
09/04/2018	ALBI On 02-August-18			Index Future	646.40	648.3260	646.4040	648.3260	0.00
09/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C044 On 31-January-44			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
09/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2018	EL28 On 03-May-18			Bond Future	132.77	132.7644	132.7692	132.7644	0.00
09/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
09/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
09/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
09/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	411	0	0	0	0.00
09/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	421	0	0	0	0.00
09/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	431	0	0	0	0.00
09/04/2018	EL28 On 02-August-18			Bond Future	135.23	135.2248	135.2291	135.2248	0.00
09/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	299	0	0	0	0.00
09/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	279	0	0	0	0.00
09/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	289	0	0	0	0.00
09/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
09/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
09/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES33 On 03-May-18			Bond Future	10.19	80.5956	80.4042	80.5956	9,466.00
09/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6161	6	6	6	0.00
09/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6276	6	6	6	0.00
09/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6219	6	6	6	0.00
09/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES33 On 02-August-18			Bond Future	10.27	82.0844	81.8894	82.0844	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
09/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5273	5	5	5	0.00
09/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5331	6	5	6	0.00
09/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5388	6	5	6	0.00
09/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
09/04/2018	ES42 On 03-May-18			Bond Future	10.37	84.1000	83.8387	84.1000	7,957.00
09/04/2018	ES42 On 02-August-18			Bond Future	10.45	85.6536	85.3874	85.6536	0.00
09/04/2018	GOVI On 03-May-18			GOVI	631.41	633.1760	631.4090	633.1760	474.00
09/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	411190	43	41	43	0.00
09/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	411390	43	41	43	0.00
09/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	411290	43	41	43	0.00
09/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
09/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
09/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
09/04/2018	GOVI On 02-August-18			GOVI	643.07	644.8730	643.0720	644.8730	0.00
09/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	373620	39	37	39	0.00
09/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	373520	39	37	39	0.00
09/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	373720	39	37	39	0.00
09/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
09/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
09/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
09/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2018	IGOV On 03-May-18			Index Future	262.03	263.3550	262.0290	263.3550	1,119.00
09/04/2018	IGOV On 02-August-18			Index Future	266.88	268.2360	266.8840	268.2360	0.00
09/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
09/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
09/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4400	100.4500	100.4400	0.00
09/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4100	99.4100	99.4100	0.00
09/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	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
09/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
09/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.4900	98.5000	98.4900	0.00
09/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
09/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
09/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4800	99.4900	99.4800	0.00
09/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.8000	99.8200	99.8000	0.00
09/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.6700	100.6900	100.6700	0.00
09/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.36	98.3500	98.3600	98.3500	0.00
09/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.15	100.1400	100.1500	100.1400	0.00
09/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.61	95.5700	95.6100	95.5700	0.00
09/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.76	94.7100	94.7600	94.7100	0.00
09/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.88	93.8100	93.8800	93.8100	0.00
09/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.96	93.8900	93.9600	93.8900	0.00
09/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.08	96.0000	96.0800	96.0000	51.00
09/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.15	96.0600	96.1500	96.0600	0.00
09/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.27	97.1800	97.2700	97.1800	0.00
09/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.42	99.3200	99.4200	99.3200	0.00
09/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.61	100.5100	100.6100	100.5100	0.00
09/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.64	95.5200	95.6400	95.5200	0.00
09/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.92	99.7900	99.9200	99.7900	0.00
09/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.22	92.9600	93.2200	92.9600	0.00
09/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.13	89.8600	90.1300	89.8600	0.00
09/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.80	88.5300	88.8000	88.5300	0.00
09/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.90	90.6500	90.9000	90.6500	0.00
09/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.65	94.4200	94.6500	94.4200	0.00
09/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.15	92.9200	93.1500	92.9200	0.00
09/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.17	94.9400	95.1700	94.9400	0.00
09/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.87	98.6300	98.8700	98.6300	0.00
09/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.17	98.9100	99.1700	98.9100	0.00
09/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.31	94.0300	94.3100	94.0300	0.00
09/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.77	99.4900	99.7700	99.4900	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
09/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
09/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
09/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
09/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
09/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
09/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
09/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
09/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
09/04/2018	R023 On 03-May-18			Bond Future	7.50	102.5908	102.4479	102.5908	72,246.00
09/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3046	3	3	3	0.00
09/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3084	3	3	3	0.00
09/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3122	3	3	3	0.00
09/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6516	7	7	7	0.00
09/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
09/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	0	0	0.00
09/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	0	0	0.00
09/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	0	0	0.00
09/04/2018	R035 On 03-May-18			Bond Future	8.82	102.4611	102.1120	102.4611	78,610.00
09/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	8794	9	9	9	0.00
09/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1155	1	1	1	1,000.00
09/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	3912	4	4	4	0.00
09/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	8869	9	9	9	0.00
09/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8718	9	9	9	0.00
09/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	7	0	0	0	0.00
09/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	273	0	0	0	1,000.00
09/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	7	0	0	0	0.00
09/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	6	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
09/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1775	2	2	2	0.00
09/04/2018	R035 On 02-August-18			Bond Future	8.86	104.3538	103.9982	104.3538	3.00
09/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6149	6	6	6	0.00
09/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6265	7	6	7	0.00
09/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6207	7	6	7	0.00
09/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1427	1	1	1	0.00
09/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1449	1	1	1	0.00
09/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1472	1	1	1	0.00
09/04/2018	R186 On 03-May-18			Bond Future	8.08	118.9939	118.7579	118.9939	191,135.00
09/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5500	6	5	6	0.00
09/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7789	8	8	8	1,093.00
09/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12764	13	13	13	0.00
09/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5437	6	5	6	0.00
09/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3997	4	4	4	0.00
09/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2833	3	3	3	0.00
09/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1460	2	1	2	0.00
09/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	201	0	0	0	500.00
09/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10493	11	10	11	0.00
09/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7114	7	7	7	0.00
09/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4999	5	5	5	0.00
09/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4060	4	4	4	0.00
09/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5375	6	5	6	0.00
09/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10316	11	10	11	0.00
09/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2251	2	2	2	0.00
09/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	505	1	1	1	0.00
09/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2538	3	3	3	0.00
09/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1975	2	2	2	0.00
09/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	23	0	0	0	0.00
09/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	85	0	0	0	3,500.00
09/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	352	0	0	0	3,500.00
09/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	24	0	0	0	0.00
09/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	4	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
09/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	8	0	0	0	4,745.00
09/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
09/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	207	0	0	0	500.00
09/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
09/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	155	0	0	0	3,500.00
09/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1067	1	1	1	0.00
09/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	116	0	0	0	0.00
09/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	5	0	0	0	0.00
09/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1781	2	2	2	0.00
09/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	4	0	0	0	0.00
09/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R186 On 02-August-18			Bond Future	8.11	115.8920	115.6515	115.8920	291.00
09/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3270	3	3	3	0.00
09/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2328	2	2	2	1,470.00
09/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3224	3	3	3	0.00
09/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	379	0	0	0	1,470.00
09/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3316	4	3	4	0.00
09/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1417	1	1	1	0.00
09/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4462	4	4	4	0.00
09/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	963	1	1	1	0.00
09/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	928	1	1	1	0.00
09/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	945	1	1	1	0.00
09/04/2018	R186 On 01-November-18			Bond Future	8.13	118.0581	117.8127	118.0581	0.00
09/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3689	4	4	4	5,000.00
09/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3983	4	4	4	0.00
09/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6839	7	7	7	0.00
09/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3941	4	4	4	0.00
09/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1903	2	2	2	5,000.00
09/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4026	4	4	4	0.00
09/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	644	1	1	1	5,000.00
09/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1506	1	2	1	0.00
09/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3013	3	3	3	0.00
09/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1467	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
09/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1486	1	1	1	0.00
09/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1627	2	2	2	0.00
09/04/2018	R197 On 03-May-18			Bond Future	309.37	309.9701	309.3672	309.9701	2,388.00
09/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	4927	6	5	6	0.00
09/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	4907	6	5	6	0.00
09/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	4917	6	5	6	0.00
09/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R202 On 03-May-18			Bond Future	250.34	250.3360	250.3406	250.3360	23,110.00
09/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	3126	3	3	3	0.00
09/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	3117	3	3	3	0.00
09/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	3109	3	3	3	0.00
09/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	258	0	0	0	0.00
09/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	255	0	0	0	0.00
09/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	257	0	0	0	0.00
09/04/2018	R204 On 03-May-18			Bond Future	6.72	103.8079	103.7857	103.8079	21,647.00
09/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1259	1	1	1	0.00
09/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1262	1	1	1	0.00
09/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1256	1	1	1	0.00
09/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1040	1	1	1	0.00
09/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	1037	1	1	1	0.00
09/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	1034	1	1	1	0.00
09/04/2018	R207 On 03-May-18			Bond Future	6.90	102.8623	102.8032	102.8623	23,553.00
09/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1070	1	1	1	0.00
09/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1054	1	1	1	0.00
09/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1039	1	1	1	0.00
09/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2018	R208 On 03-May-18			Bond Future	7.14	99.7851	99.6920	99.7851	35,684.00
09/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1604	2	2	2	0.00
09/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1629	2	2	2	0.00
09/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1653	2	2	2	0.00
09/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	0	0	0.00
09/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	0	0	0.00
09/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	0	0	0.00
09/04/2018	R209 On 03-May-18			Bond Future	8.85	77.7887	77.4941	77.7887	87,020.00
09/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	6869	7	7	7	0.00
09/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9177	9	9	9	0.00
09/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7818	8	8	8	0.00
09/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12179	12	12	12	0.00
09/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6228	7	6	7	435.00
09/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6357	7	6	7	0.00
09/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3313	4	3	4	0.00
09/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	6933	7	7	7	0.00
09/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6805	7	7	7	0.00
09/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2633	3	3	3	250.00
09/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4407	5	4	5	0.00
09/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1333	2	1	2	0.00
09/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	4	0	0	0	0.00
09/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	193	0	0	0	0.00
09/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	3	0	0	0	0.00
09/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	1	0	0	0	11,067.00
09/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	40	0	0	0	250.00
09/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	6	0	0	0	250.00
09/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	107	0	0	0	0.00
09/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	604	1	1	1	0.00
09/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	3	0	0	0	0.00
09/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
09/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	7	0	0	0	0.00
09/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
09/04/2018	R209 On 02-August-18			Bond Future	8.89	79.2257	78.9256	79.2257	816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4708	5	5	5	0.00
09/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12540	13	13	13	0.00
09/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9004	9	9	9	0.00
09/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1979	2	2	2	0.00
09/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2486	3	2	3	5,000.00
09/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	9965	10	10	10	0.00
09/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3603	4	4	4	0.00
09/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5943	6	6	6	435.00
09/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	954	1	1	1	500.00
09/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	884	1	1	1	5,000.00
09/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10022	10	10	10	0.00
09/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10079	10	10	10	0.00
09/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	103	0	0	0	0.00
09/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	109	0	0	0	0.00
09/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	584	1	1	1	0.00
09/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4078	4	4	4	0.00
09/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1943	2	2	2	0.00
09/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	106	0	0	0	0.00
09/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1287	1	1	1	500.00
09/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2383	2	2	2	500.00
09/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	170	0	0	0	435.00
09/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3916	4	4	4	0.00
09/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	29	0	0	0	435.00
09/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	881	1	1	1	5,000.00
09/04/2018	R209 On 01-November-18			Bond Future	8.92	77.5579	77.2518	77.5579	0.00
09/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76364	77	76	77	0.00
09/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76364	77	76	77	0.00
09/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7923	8	8	8	0.00
09/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76364	77	76	77	0.00
09/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4839	5	5	5	0.00
09/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11007	11	11	11	0.00
09/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7774	8	8	8	0.00
09/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	888	1	1	1	0.00
09/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	317	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
09/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	849	1	1	1	0.00
09/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1887	2	2	2	0.00
09/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R210 On 03-May-18			Bond Future	192.54	192.5357	192.5385	192.5357	2,159.00
09/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	1079	1	1	1	0.00
09/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	1089	1	1	1	0.00
09/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	1099	1	1	1	0.00
09/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R212 On 03-May-18			Bond Future	155.64	156.2009	155.6421	156.2009	4,755.00
09/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1362	2	1	2	0.00
09/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1342	2	1	2	0.00
09/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1352	2	1	2	0.00
09/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
09/04/2018	R213 On 03-May-18			Bond Future	8.54	89.6561	89.4084	89.6561	44,803.00
09/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6801	7	7	7	0.00
09/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6864	7	7	7	0.00
09/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6928	7	7	7	0.00
09/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	1	0	0	0	0.00
09/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	2	0	0	0	0.00
09/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	2	0	0	0	0.00
09/04/2018	R213 On 02-August-18			Bond Future	8.58	91.3123	91.0599	91.3123	1.00
09/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4217	4	4	4	0.00
09/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4167	4	4	4	0.00
09/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4117	4	4	4	0.00
09/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	872	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
09/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	888	1	1	1	0.00
09/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	856	1	1	1	0.00
09/04/2018	R214 On 03-May-18			Bond Future	8.97	77.7765	77.4241	77.7765	44,708.00
09/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7317	8	7	8	0.00
09/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7383	8	7	8	0.00
09/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7251	8	7	8	0.00
09/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	4	0	0	0	0.00
09/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	4	0	0	0	0.00
09/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	4	0	0	0	0.00
09/04/2018	R248 On 03-May-18			Bond Future	8.99	99.5966	99.1406	99.5966	90,928.00
09/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	9937	10	10	10	0.00
09/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	9854	10	10	10	0.00
09/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	9770	10	10	10	0.00
09/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	5	0	0	0	0.00
09/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	5	0	0	0	0.00
09/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	5	0	0	0	0.00