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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/05/2018 TO: 03/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	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
03/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	2025 On 03-May-18			Bond Future	133.86	133.8468	133.8620	133.8468	0.00
03/05/2018	2025 On 03-May-18	133.22	Call	Bond Future	642	1	1	1	0.00
03/05/2018	2025 On 03-May-18	133.21	Call	Bond Future	652	1	1	1	0.00
03/05/2018	2025 On 03-May-18	133.20	Call	Bond Future	662	1	1	1	0.00
03/05/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2025 On 02-August-18			Bond Future	134.92	134.9087	134.9236	134.9087	864.00
03/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1736	2	2	2	0.00
03/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1746	2	2	2	0.00
03/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1726	2	2	2	0.00
03/05/2018	2025 On 01-November-18			Bond Future	137.40	137.3835	137.3966	137.3835	0.00
03/05/2018	2025 On 07-February-19			Bond Future	138.74	138.7290	138.7441	138.7290	0.00
03/05/2018	2029 On 03-May-18			Bond Future	100.86	100.8525	100.8648	100.8525	0.00
03/05/2018	2029 On 02-August-18			Bond Future	102.70	102.6920	102.7040	102.6920	1,370.00
03/05/2018	2029 On 01-November-18			Bond Future	103.54	103.5261	103.5368	103.5261	0.00
03/05/2018	2029 On 07-February-19			Bond Future	105.62	105.6053	105.6175	105.6053	0.00
03/05/2018	2030 On 03-May-18			Bond Future	8.67	96.9998	97.2498	96.9998	0.00
03/05/2018	2030 On 03-May-18	9.49	Call	Bond Future	5539	5	6	5	0.00
03/05/2018	2030 On 03-May-18	9.51	Call	Bond Future	5669	5	6	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
03/05/2018	2030 On 03-May-18	9.50	Call	Bond Future	5604	5	6	5	0.00
03/05/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2030 On 02-August-18			Bond Future	8.74	94.7338	94.8802	94.7338	41,020.00
03/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	5248	5	5	5	0.00
03/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	1096	1	1	1	7,850.00
03/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2508	2	3	2	7,850.00
03/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	5303	5	5	5	0.00
03/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	5469	5	5	5	0.00
03/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	5193	5	5	5	0.00
03/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	388	0	0	0	7,850.00
03/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	414	0	0	0	0.00
03/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	433	0	0	0	0.00
03/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1318	1	1	1	0.00
03/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	424	0	0	0	0.00
03/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	2674	3	3	3	0.00
03/05/2018	2030 On 01-November-18			Bond Future	8.78	96.4535	96.6020	96.4535	0.00
03/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1966	2	2	2	0.00
03/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	2028	2	2	2	0.00
03/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1997	2	2	2	0.00
03/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3306	3	3	3	0.00
03/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3345	3	3	3	0.00
03/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3268	3	3	3	0.00
03/05/2018	2030 On 07-February-19			Bond Future	8.83	94.3476	94.4993	94.3476	0.00
03/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2704	3	3	3	0.00
03/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2735	3	3	3	0.00
03/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2766	3	3	3	0.00
03/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4049	4	4	4	0.00
03/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4085	4	4	4	0.00
03/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4122	4	4	4	0.00
03/05/2018	2032 On 03-May-18			Bond Future	8.85	95.8260	96.1356	95.8260	0.00
03/05/2018	2032 On 03-May-18	9.70	Call	Bond Future	6235	6	6	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
03/05/2018	2032 On 03-May-18	9.71	Call	Bond Future	6305	6	6	6	0.00
03/05/2018	2032 On 03-May-18	9.72	Call	Bond Future	6374	6	6	6	0.00
03/05/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2032 On 02-August-18			Bond Future	8.91	97.5445	97.7034	97.5445	30,302.00
03/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5971	6	6	6	0.00
03/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5912	6	6	6	0.00
03/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5852	6	6	6	0.00
03/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	458	0	0	0	0.00
03/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	468	1	0	1	0.00
03/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	449	0	0	0	0.00
03/05/2018	2032 On 01-November-18			Bond Future	8.96	95.1598	95.3210	95.1598	0.00
03/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	2212	2	2	2	0.00
03/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	2245	2	2	2	0.00
03/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	2179	2	2	2	0.00
03/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	3782	4	4	4	0.00
03/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	3739	4	4	4	0.00
03/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	3697	4	4	4	0.00
03/05/2018	2032 On 07-February-19			Bond Future	9.02	97.0379	97.2026	97.0379	0.00
03/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	3052	3	3	3	0.00
03/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	3018	3	3	3	0.00
03/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2984	3	3	3	0.00
03/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4551	5	5	5	0.00
03/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4591	5	5	5	0.00
03/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4511	5	5	5	0.00
03/05/2018	2033 On 03-May-18			Bond Future	104.74	104.7248	104.7378	104.7248	0.00
03/05/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2033 On 03-May-18	107.69	Put	Bond Future	2952	3	3	3	0.00
03/05/2018	2033 On 03-May-18	107.70	Put	Bond Future	2962	3	3	3	0.00
03/05/2018	2033 On 03-May-18	107.71	Put	Bond Future	2972	3	3	3	0.00

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03/05/2018	2033 On 02-August-18			Bond Future	106.65	106.6351	106.6477	106.6351	6,151.00
03/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3282	3	3	3	0.00
03/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3292	3	3	3	0.00
03/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3272	3	3	3	0.00
03/05/2018	2033 On 01-November-18			Bond Future	107.48	107.4700	107.4813	107.4700	0.00
03/05/2018	2033 On 07-February-19			Bond Future	109.64	109.6284	109.6412	109.6284	0.00
03/05/2018	2037 On 03-May-18			Bond Future	9.06	96.9005	97.2487	96.9005	0.00
03/05/2018	2037 On 03-May-18	9.97	Call	Bond Future	7358	7	7	7	0.00
03/05/2018	2037 On 03-May-18	9.99	Call	Bond Future	7510	7	8	7	0.00
03/05/2018	2037 On 03-May-18	9.98	Call	Bond Future	7434	7	7	7	0.00
03/05/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2037 On 02-August-18			Bond Future	9.13	94.3824	94.6049	94.3824	51,147.00
03/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	7096	7	7	7	0.00
03/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	7162	7	7	7	0.00
03/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	7228	7	7	7	0.00
03/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	479	1	0	1	0.00
03/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	499	1	0	1	0.00
03/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	489	1	0	1	0.00
03/05/2018	2037 On 01-November-18			Bond Future	9.17	96.0956	96.3217	96.0956	0.00
03/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2737	3	3	3	0.00
03/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2815	3	3	3	0.00
03/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2775	3	3	3	0.00
03/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4083	4	4	4	0.00
03/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4037	4	4	4	0.00
03/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4130	4	4	4	0.00
03/05/2018	2037 On 07-February-19			Bond Future	9.23	93.7321	93.9628	93.7321	0.00
03/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3692	4	4	4	0.00
03/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3731	4	4	4	0.00

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03/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3771	4	4	4	0.00
03/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5077	5	5	5	0.00
03/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5167	5	5	5	0.00
03/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5121	5	5	5	0.00
03/05/2018	2038 On 03-May-18			Bond Future	128.02	128.0052	128.0212	128.0052	0.00
03/05/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2038 On 03-May-18	132.29	Put	Bond Future	4269	4	4	4	0.00
03/05/2018	2038 On 03-May-18	132.27	Put	Bond Future	4249	4	4	4	0.00
03/05/2018	2038 On 03-May-18	132.28	Put	Bond Future	4259	4	4	4	0.00
03/05/2018	2038 On 02-August-18			Bond Future	128.80	128.7883	128.8039	128.7883	9,180.00
03/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5726	6	6	6	0.00
03/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5736	6	6	6	0.00
03/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5746	6	6	6	0.00
03/05/2018	2038 On 01-November-18			Bond Future	131.16	131.1507	131.1647	131.1507	0.00
03/05/2018	2038 On 07-February-19			Bond Future	132.21	132.1943	132.2102	132.1943	0.00
03/05/2018	2040 On 03-May-18			Bond Future	9.13	100.8837	101.2138	100.8837	0.00
03/05/2018	2040 On 03-May-18	10.07	Call	Bond Future	8199	8	8	8	0.00
03/05/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2040 On 03-May-18	10.06	Call	Bond Future	8118	8	8	8	0.00
03/05/2018	2040 On 03-May-18	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2040 On 03-May-18	10.00	Call	Bond Future	7630	7	8	7	0.00
03/05/2018	2040 On 03-May-18	10.08	Call	Bond Future	8280	8	8	8	0.00
03/05/2018	2040 On 03-May-18	9.00	Put	Bond Future	1173	2	1	2	0.00
03/05/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2040 On 03-May-18	8.50	Put	Bond Future	6093	6	6	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
03/05/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2040 On 02-August-18			Bond Future	9.19	98.1866	98.3801	98.1866	23,766.00
03/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7910	8	8	8	0.00
03/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7839	8	8	8	0.00
03/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	7769	8	8	8	0.00
03/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	531	1	1	1	0.00
03/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	542	1	1	1	0.00
03/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	520	1	1	1	0.00
03/05/2018	2040 On 01-November-18			Bond Future	9.24	99.9689	100.1654	99.9689	0.00
03/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	3059	3	3	3	0.00
03/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	3102	3	3	3	0.00
03/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	3017	3	3	3	0.00
03/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4569	5	5	5	0.00
03/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4519	5	5	5	0.00
03/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4468	5	4	5	0.00
03/05/2018	2040 On 07-February-19			Bond Future	9.29	97.4313	97.6318	97.4313	0.00
03/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	4033	4	4	4	0.00
03/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	4119	4	4	4	0.00
03/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	4076	4	4	4	0.00
03/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	5623	6	6	6	0.00
03/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	5672	6	6	6	0.00
03/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	5574	6	6	6	0.00
03/05/2018	2044 On 03-May-18			Bond Future	9.16	97.9539	98.2909	97.9539	0.00
03/05/2018	2044 On 03-May-18	10.11	Call	Bond Future	8362	8	8	8	0.00
03/05/2018	2044 On 03-May-18	10.10	Call	Bond Future	8280	8	8	8	0.00
03/05/2018	2044 On 03-May-18	10.09	Call	Bond Future	8199	8	8	8	0.00
03/05/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
03/05/2018	2044 On 02-August-18			Bond Future	9.23	95.3295	95.5269	95.3295	32,701.00
03/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	7828	8	8	8	0.00
03/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7970	8	8	8	0.00
03/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7899	8	8	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
03/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	580	1	1	1	0.00
03/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	569	1	1	1	0.00
03/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	592	1	1	1	0.00
03/05/2018	2044 On 01-November-18			Bond Future	9.27	97.0599	97.2604	97.0599	0.00
03/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	3174	3	3	3	0.00
03/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	3218	3	3	3	0.00
03/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	3262	3	3	3	0.00
03/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4538	5	5	5	0.00
03/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4488	5	4	5	0.00
03/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	4590	5	5	5	0.00
03/05/2018	2044 On 07-February-19			Bond Future	9.32	94.5901	94.7948	94.5901	0.00
03/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	4314	4	4	4	0.00
03/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	4359	4	4	4	0.00
03/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	4270	4	4	4	0.00
03/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	5761	6	6	6	0.00
03/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	5712	6	6	6	0.00
03/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	5662	6	6	6	0.00
03/05/2018	2046 On 03-May-18			Bond Future	120.89	120.8724	120.8878	120.8724	0.00
03/05/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2046 On 03-May-18	127.94	Put	Bond Future	7052	7	7	7	0.00
03/05/2018	2046 On 03-May-18	127.95	Put	Bond Future	7062	7	7	7	0.00
03/05/2018	2046 On 03-May-18	127.93	Put	Bond Future	7042	7	7	7	0.00
03/05/2018	2046 On 02-August-18			Bond Future	123.09	123.0771	123.0921	123.0771	10,917.00
03/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5698	6	6	6	0.00
03/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5678	6	6	6	0.00
03/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5688	6	6	6	0.00
03/05/2018	2046 On 01-November-18			Bond Future	123.70	123.6856	123.6990	123.6856	0.00
03/05/2018	2046 On 07-February-19			Bond Future	126.18	126.1696	126.1848	126.1696	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
03/05/2018	2050 On 03-May-18			Bond Future	128.74	128.7263	128.7427	128.7263	0.00
03/05/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2050 On 03-May-18	135.63	Put	Bond Future	6887	7	7	7	0.00
03/05/2018	2050 On 03-May-18	135.61	Put	Bond Future	6867	7	7	7	0.00
03/05/2018	2050 On 03-May-18	135.62	Put	Bond Future	6877	7	7	7	0.00
03/05/2018	2050 On 02-August-18			Bond Future	129.37	129.3461	129.3691	129.3461	9,775.00
03/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
03/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8171	8	8	8	0.00
03/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8151	8	8	8	0.00
03/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8161	8	8	8	0.00
03/05/2018	2050 On 01-November-18			Bond Future	131.74	131.7191	131.7402	131.7191	0.00
03/05/2018	2050 On 07-February-19			Bond Future	132.62	132.5925	132.6158	132.5925	0.00
03/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	AL37 On 03-May-18			Index Future	583.37	582.5720	583.3710	582.5720	0.00
03/05/2018	AL37 On 02-August-18			Index Future	593.71	593.0190	593.7140	593.0190	0.00
03/05/2018	AL37 On 01-November-18			Index Future	604.49	603.7850	604.4900	603.7850	0.00
03/05/2018	AL37 On 07-February-19			Index Future	616.43	615.7050	616.4250	615.7050	0.00
03/05/2018	AL7T On 03-May-18			Index Future	685.84	684.2180	685.8420	684.2180	0.00
03/05/2018	AL7T On 02-August-18			Index Future	697.64	696.4880	697.6380	696.4880	0.00
03/05/2018	AL7T On 01-November-18			Index Future	710.30	709.1320	710.3000	709.1320	0.00
03/05/2018	AL7T On 07-February-19			Index Future	724.32	723.1320	724.3240	723.1320	0.00
03/05/2018	ALBI On 03-May-18			Index Future	626.80	625.0720	626.7950	625.0720	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
03/05/2018	ALBI On 02-August-18			Index Future	637.37	636.2820	637.3710	636.2820	884.00
03/05/2018	ALBI On 01-November-18			Index Future	648.94	647.8330	648.9390	647.8330	0.00
03/05/2018	ALBI On 07-February-19			Index Future	661.75	660.6230	661.7520	660.6230	0.00
03/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C207 On 15-January-20			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
03/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2018	EL28 On 03-May-18			Bond Future	129.49	129.4723	129.4905	129.4723	0.00
03/05/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
03/05/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
03/05/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/05/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3690	4	4	4	0.00
03/05/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3700	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
03/05/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3710	4	4	4	0.00
03/05/2018	EL28 On 02-August-18			Bond Future	131.85	131.8340	131.8517	131.8340	0.00
03/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
03/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
03/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
03/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3088	3	3	3	0.00
03/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3098	3	3	3	0.00
03/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3078	3	3	3	0.00
03/05/2018	ES33 On 03-May-18			Bond Future	10.34	79.2277	79.4570	79.2277	0.00
03/05/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5214	5	5	5	0.00
03/05/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5329	5	5	5	0.00
03/05/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5272	5	5	5	0.00
03/05/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
03/05/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
03/05/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
03/05/2018	ES33 On 02-August-18			Bond Future	10.44	80.6485	80.8165	80.6485	9,466.00
03/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4200	4	4	4	0.00
03/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4258	4	4	4	0.00
03/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4315	4	4	4	0.00
03/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
03/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
03/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
03/05/2018	ES33 On 01-November-18			Bond Future	10.54	78.3237	78.4942	78.3237	0.00
03/05/2018	ES33 On 07-February-19			Bond Future	10.65	79.8695	80.0436	79.8695	0.00
03/05/2018	ES42 On 03-May-18			Bond Future	10.51	82.5836	82.8498	82.5836	0.00
03/05/2018	ES42 On 02-August-18			Bond Future	10.61	84.0647	84.2218	84.0647	7,957.00
03/05/2018	ES42 On 01-November-18			Bond Future	10.70	81.3306	81.4902	81.3306	0.00
03/05/2018	ES42 On 07-February-19			Bond Future	10.80	82.9356	83.0985	82.9356	0.00
03/05/2018	GOVI On 03-May-18			GOVI	623.55	621.9320	623.5470	621.9320	0.00
03/05/2018	GOVI On 03-May-18	590.29	Call	GOVI	332570	32	33	32	0.00
03/05/2018	GOVI On 03-May-18	590.27	Call	GOVI	332770	32	33	32	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
03/05/2018	GOVI On 03-May-18	590.28	Call	GOVI	332670	32	33	32	0.00
03/05/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 02-August-18			GOVI	634.03	633.0850	634.0310	633.0850	464.00
03/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	283210	27	28	27	0.00
03/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	283110	27	28	27	0.00
03/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	283310	27	28	27	0.00
03/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 01-November-18			GOVI	645.54	644.5780	645.5380	644.5780	0.00
03/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	79520	9	8	9	0.00
03/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	79720	9	8	9	0.00
03/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	79620	9	8	9	0.00
03/05/2018	GOVI On 07-February-19			GOVI	658.28	657.3040	658.2840	657.3040	0.00
03/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	82260	9	8	9	0.00
03/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	82360	9	8	9	0.00
03/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	82460	9	8	9	0.00
03/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2018	IGOV On 03-May-18			Index Future	255.28	255.2460	255.2770	255.2460	0.00
03/05/2018	IGOV On 02-August-18			Index Future	259.93	259.9020	259.9320	259.9020	884.00
03/05/2018	IGOV On 01-November-18			Index Future	264.70	264.6700	264.6960	264.6700	241.00
03/05/2018	IGOV On 07-February-19			Index Future	270.02	269.9860	270.0160	269.9860	0.00
03/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
03/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
03/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4700	100.4600	100.4700	0.00
03/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.44	99.4500	99.4400	99.4500	0.00
03/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.09	100.0900	100.0900	100.0900	0.00
03/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
03/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5100	98.5000	98.5100	0.00
03/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8500	98.8400	98.8500	0.00
03/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.19	99.2000	99.1900	99.2000	0.00
03/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.54	99.5500	99.5400	99.5500	0.00
03/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
03/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.77	100.7800	100.7700	100.7800	0.00
03/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.46	98.4800	98.4600	98.4800	0.00
03/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.28	100.3000	100.2800	100.3000	0.00
03/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.76	95.8100	95.7600	95.8100	0.00
03/05/2018	IS05 On 16-March-21			Interest Rate Swap	94.94	94.9900	94.9400	94.9900	0.00
03/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.08	94.1400	94.0800	94.1400	0.00
03/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.20	94.2600	94.2000	94.2600	0.00
03/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.35	96.4200	96.3500	96.4200	51.00
03/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.45	96.5200	96.4500	96.5200	0.00
03/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.60	97.6700	97.6000	97.6700	0.00
03/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.76	99.8500	99.7600	99.8500	0.00
03/05/2018	IS05 On 20-December-22			Interest Rate Swap	100.98	101.0700	100.9800	101.0700	0.00
03/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.03	96.1300	96.0300	96.1300	0.00
03/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.32	100.4300	100.3200	100.4300	0.00
03/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.76	93.8600	93.7600	93.8600	0.00
03/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.69	90.8000	90.6900	90.8000	0.00
03/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.36	89.4800	89.3600	89.4800	0.00
03/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.47	91.5900	91.4700	91.5900	0.00
03/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.22	95.3500	95.2200	95.3500	0.00
03/05/2018	IS10 On 15-March-27			Interest Rate Swap	93.73	93.8700	93.7300	93.8700	0.00
03/05/2018	IS10 On 21-June-27			Interest Rate Swap	95.76	95.9000	95.7600	95.9000	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
03/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.46	99.6100	99.4600	99.6100	0.00
03/05/2018	IS10 On 20-December-27			Interest Rate Swap	99.77	99.9200	99.7700	99.9200	0.00
03/05/2018	IS10 On 22-March-28			Interest Rate Swap	94.93	95.1000	94.9300	95.1000	0.00
03/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.39	100.5500	100.3900	100.5500	0.00
03/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
03/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
03/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
03/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
03/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
03/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
03/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
03/05/2018	R023 On 03-May-18			Bond Future	7.70	101.4939	101.6339	101.4939	0.00
03/05/2018	R023 On 03-May-18	8.27	Call	Bond Future	2230	2	2	2	0.00
03/05/2018	R023 On 03-May-18	8.28	Call	Bond Future	2268	2	2	2	0.00
03/05/2018	R023 On 03-May-18	8.29	Call	Bond Future	2307	2	2	2	0.00
03/05/2018	R023 On 03-May-18	9.19	Call	Bond Future	5702	6	6	6	0.00
03/05/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R023 On 02-August-18			Bond Future	7.73	103.3140	103.4356	103.3140	34,952.00
03/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9518	9	10	9	0.00
03/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9552	9	10	9	0.00
03/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9485	9	9	9	0.00
03/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R023 On 02-August-18	10.40	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
03/05/2018	R023 On 01-November-18			Bond Future	7.76	101.2626	101.3859	101.2626	0.00
03/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9612	9	10	9	0.00
03/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9581	9	10	9	0.00
03/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9549	9	10	9	0.00
03/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
03/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
03/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
03/05/2018	R023 On 07-February-19			Bond Future	7.79	103.2614	103.3874	103.2614	0.00
03/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8968	9	9	9	0.00
03/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	9028	9	9	9	0.00
03/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8998	9	9	9	0.00
03/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	15	0	0	0	0.00
03/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	15	0	0	0	0.00
03/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	16	0	0	0	0.00
03/05/2018	R035 On 03-May-18			Bond Future	8.98	100.4361	100.7817	100.4361	0.00
03/05/2018	R035 On 03-May-18	8.75	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R035 On 03-May-18	9.90	Call	Bond Future	7457	7	7	7	0.00
03/05/2018	R035 On 03-May-18	9.25	Call	Bond Future	2309	2	2	2	0.00
03/05/2018	R035 On 03-May-18	9.91	Call	Bond Future	7533	7	8	7	0.00
03/05/2018	R035 On 03-May-18	9.89	Call	Bond Future	7381	7	7	7	0.00
03/05/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R035 On 03-May-18	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R035 On 03-May-18	8.75	Put	Bond Future	1950	2	2	2	0.00
03/05/2018	R035 On 02-August-18			Bond Future	9.04	102.2372	102.4579	102.2372	65,685.00
03/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	4298	4	4	4	0.00
03/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	4415	4	4	4	0.00
03/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	4356	4	4	4	0.00
03/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1117	1	1	1	0.00
03/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1139	1	1	1	0.00
03/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1161	1	1	1	0.00
03/05/2018	R035 On 01-November-18			Bond Future	9.09	99.5963	99.8205	99.5963	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
03/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2742	3	3	3	0.00
03/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2704	3	3	3	0.00
03/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2665	3	3	3	0.00
03/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4035	4	4	4	0.00
03/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4082	4	4	4	0.00
03/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	3989	4	4	4	0.00
03/05/2018	R035 On 07-February-19			Bond Future	9.14	101.5621	101.7909	101.5621	0.00
03/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3583	3	4	3	0.00
03/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3661	4	4	4	0.00
03/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3622	4	4	4	0.00
03/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5069	5	5	5	0.00
03/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5024	5	5	5	0.00
03/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5113	5	5	5	0.00
03/05/2018	R186 On 03-May-18			Bond Future	8.27	117.2493	117.5170	117.2493	0.00
03/05/2018	R186 On 03-May-18	8.93	Call	Bond Future	4255	4	4	4	0.00
03/05/2018	R186 On 03-May-18	9.30	Call	Bond Future	6548	6	7	6	0.00
03/05/2018	R186 On 03-May-18	10.14	Call	Bond Future	11523	11	12	11	0.00
03/05/2018	R186 On 03-May-18	8.92	Call	Bond Future	4192	4	4	4	0.00
03/05/2018	R186 On 03-May-18	8.69	Call	Bond Future	2732	2	3	2	0.00
03/05/2018	R186 On 03-May-18	8.50	Call	Bond Future	1507	1	2	1	0.00
03/05/2018	R186 On 03-May-18	8.25	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	7.85	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	9.72	Call	Bond Future	9075	9	9	9	0.00
03/05/2018	R186 On 03-May-18	8.35	Call	Bond Future	527	0	1	0	0.00
03/05/2018	R186 On 03-May-18	8.91	Call	Bond Future	4129	4	4	4	0.00
03/05/2018	R186 On 03-May-18	8.40	Call	Bond Future	855	1	1	1	0.00
03/05/2018	R186 On 03-May-18	8.00	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.45	Call	Bond Future	1182	1	1	1	0.00
03/05/2018	R186 On 03-May-18	9.75	Call	Bond Future	9253	9	9	9	0.00
03/05/2018	R186 On 03-May-18	9.19	Call	Bond Future	5873	6	6	6	0.00
03/05/2018	R186 On 03-May-18	8.85	Call	Bond Future	3750	3	4	3	0.00
03/05/2018	R186 On 03-May-18	8.70	Call	Bond Future	2796	3	3	3	0.00
03/05/2018	R186 On 03-May-18	8.85	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
03/05/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.25	Put	Bond Future	132	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.69	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.35	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.40	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.00	Put	Bond Future	1803	2	2	2	0.00
03/05/2018	R186 On 03-May-18	8.45	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	7.85	Put	Bond Future	2821	3	3	3	0.00
03/05/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R186 On 02-August-18			Bond Future	8.32	114.0533	114.2577	114.0533	126,990.00
03/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	2157	2	2	2	0.00
03/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	2277	2	2	2	0.00
03/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1379	1	1	1	3,020.00
03/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	2197	2	2	2	0.00
03/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	2118	2	2	2	0.00
03/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	116	0	0	0	3,020.00
03/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1251	1	1	1	0.00
03/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	1861	2	2	2	0.00
03/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	5592	6	6	6	0.00
03/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1202	1	1	1	0.00
03/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1155	1	1	1	2,500.00
03/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1227	1	1	1	0.00
03/05/2018	R186 On 01-November-18			Bond Future	8.37	116.1238	116.3312	116.1238	0.00
03/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2654	3	3	3	5,000.00
03/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2911	3	3	3	0.00
03/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5535	5	6	5	0.00

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03/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1195	1	1	1	5,000.00
03/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2949	3	3	3	0.00
03/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2874	3	3	3	0.00
03/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	1921	2	2	2	0.00
03/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	821	1	1	1	5,000.00
03/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	3787	4	4	4	0.00
03/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	1872	2	2	2	0.00
03/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	1896	2	2	2	0.00
03/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2074	2	2	2	0.00
03/05/2018	R186 On 07-February-19			Bond Future	8.41	113.1096	113.3214	113.1096	0.00
03/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2331	2	2	2	0.00
03/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2359	2	2	2	0.00
03/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2388	2	2	2	0.00
03/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3578	4	4	4	0.00
03/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3645	4	4	4	0.00
03/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3611	4	4	4	0.00
03/05/2018	R197 On 03-May-18			Bond Future	305.68	305.6438	305.6777	305.6438	0.00
03/05/2018	R197 On 03-May-18	304.44	Call	Bond Future	1238	1	1	1	0.00
03/05/2018	R197 On 03-May-18	304.46	Call	Bond Future	1218	1	1	1	0.00
03/05/2018	R197 On 03-May-18	304.45	Call	Bond Future	1228	1	1	1	0.00
03/05/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R197 On 02-August-18			Bond Future	304.09	304.0546	304.0934	304.0546	2,350.00
03/05/2018	R197 On 01-November-18			Bond Future	309.67	309.6322	309.6670	309.6322	0.00
03/05/2018	R197 On 07-February-19			Bond Future	308.53	308.4919	308.5312	308.4919	0.00
03/05/2018	R202 On 03-May-18			Bond Future	242.28	242.2491	242.2789	242.2491	0.00
03/05/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R202 On 03-May-18	247.49	Put	Bond Future	5211	5	5	5	0.00
03/05/2018	R202 On 03-May-18	247.47	Put	Bond Future	5191	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
03/05/2018	R202 On 03-May-18	247.48	Put	Bond Future	5201	5	5	5	0.00
03/05/2018	R202 On 02-August-18			Bond Future	242.89	242.8625	242.8945	242.8625	22,199.00
03/05/2018	R202 On 01-November-18			Bond Future	247.35	247.3178	247.3466	247.3178	0.00
03/05/2018	R202 On 07-February-19			Bond Future	248.41	248.3762	248.4089	248.3762	0.00
03/05/2018	R204 On 03-May-18			Bond Future	6.76	103.7848	103.7655	103.7848	0.00
03/05/2018	R204 On 03-May-18	7.09	Call	Bond Future	202	0	0	0	0.00
03/05/2018	R204 On 03-May-18	7.10	Call	Bond Future	208	0	0	0	0.00
03/05/2018	R204 On 03-May-18	7.08	Call	Bond Future	196	0	0	0	0.00
03/05/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R204 On 02-August-18			Bond Future	6.33	101.6089	101.6039	101.6089	10,121.00
03/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	971	1	1	1	0.00
03/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	967	1	1	1	0.00
03/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	975	1	1	1	0.00
03/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R207 On 03-May-18			Bond Future	7.17	102.3259	102.3732	102.3259	0.00
03/05/2018	R207 On 03-May-18	7.58	Call	Bond Future	640	1	1	1	0.00
03/05/2018	R207 On 03-May-18	7.57	Call	Bond Future	624	1	1	1	0.00
03/05/2018	R207 On 03-May-18	7.56	Call	Bond Future	609	1	1	1	0.00
03/05/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R207 On 02-August-18			Bond Future	7.17	100.5195	100.5589	100.5195	20,771.00
03/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	47	0	0	0	0.00
03/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	50	0	0	0	0.00
03/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	53	0	0	0	0.00
03/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	453	0	0	0	0.00
03/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	474	1	0	1	0.00
03/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	463	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
03/05/2018	R207 On 01-November-18			Bond Future	7.11	102.3442	102.3838	102.3442	0.00
03/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	98	0	0	0	0.00
03/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	101	0	0	0	0.00
03/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	94	0	0	0	0.00
03/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	516	1	1	1	0.00
03/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	508	1	1	1	0.00
03/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	500	1	1	1	0.00
03/05/2018	R207 On 07-February-19			Bond Future	7.01	100.7189	100.7595	100.7189	0.00
03/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	112	0	0	0	0.00
03/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	109	0	0	0	0.00
03/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	106	0	0	0	0.00
03/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	546	1	1	1	0.00
03/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	552	1	1	1	0.00
03/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	540	1	1	1	0.00
03/05/2018	R208 On 03-May-18			Bond Future	7.37	99.0105	99.1000	99.0105	0.00
03/05/2018	R208 On 03-May-18	7.77	Call	Bond Future	1010	1	1	1	0.00
03/05/2018	R208 On 03-May-18	7.78	Call	Bond Future	1035	1	1	1	0.00
03/05/2018	R208 On 03-May-18	7.79	Call	Bond Future	1060	1	1	1	0.00
03/05/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R208 On 02-August-18			Bond Future	7.40	100.7860	100.8376	100.7860	30,909.00
03/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	165	0	0	0	0.00
03/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	151	0	0	0	0.00
03/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	158	0	0	0	0.00
03/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	785	1	1	1	0.00
03/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	768	1	1	1	0.00
03/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	801	1	1	1	0.00
03/05/2018	R208 On 01-November-18			Bond Future	7.40	99.2158	99.2678	99.2158	0.00
03/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	295	0	0	0	0.00
03/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	303	0	0	0	0.00
03/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	287	0	0	0	0.00
03/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	909	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
03/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	936	1	1	1	0.00
03/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	923	1	1	1	0.00
03/05/2018	R208 On 07-February-19			Bond Future	7.40	101.1741	101.2273	101.1741	0.00
03/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	395	0	0	0	0.00
03/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	387	0	0	0	0.00
03/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	379	0	0	0	0.00
03/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1018	1	1	1	0.00
03/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1041	1	1	1	0.00
03/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1029	1	1	1	0.00
03/05/2018	R209 On 03-May-18			Bond Future	9.01	76.0775	76.3324	76.0775	0.00
03/05/2018	R209 On 03-May-18	9.85	Call	Bond Future	5704	5	6	5	0.00
03/05/2018	R209 On 03-May-18	10.22	Call	Bond Future	8016	8	8	8	0.00
03/05/2018	R209 On 03-May-18	10.00	Call	Bond Future	6655	6	7	6	0.00
03/05/2018	R209 On 03-May-18	10.73	Call	Bond Future	11017	11	11	11	0.00
03/05/2018	R209 On 03-May-18	9.75	Call	Bond Future	5059	5	5	5	0.00
03/05/2018	R209 On 03-May-18	9.77	Call	Bond Future	5189	5	5	5	0.00
03/05/2018	R209 On 03-May-18	9.30	Call	Bond Future	2045	2	2	2	0.00
03/05/2018	R209 On 03-May-18	9.86	Call	Bond Future	5768	6	6	6	0.00
03/05/2018	R209 On 03-May-18	9.84	Call	Bond Future	5640	5	6	5	0.00
03/05/2018	R209 On 03-May-18	9.19	Call	Bond Future	1279	1	1	1	0.00
03/05/2018	R209 On 03-May-18	9.47	Call	Bond Future	3206	3	3	3	0.00
03/05/2018	R209 On 03-May-18	8.95	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.47	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	8.95	Put	Bond Future	433	1	0	1	0.00
03/05/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 03-May-18	9.75	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
03/05/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 02-August-18			Bond Future	9.07	77.4418	77.6275	77.4418	90,600.00
03/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3510	3	4	3	0.00
03/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	11237	11	11	11	0.00
03/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7710	8	8	8	0.00
03/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1552	1	2	1	5,000.00
03/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	1156	1	1	1	0.00
03/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4682	5	5	5	435.00
03/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	438	0	0	0	500.00
03/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8666	8	9	8	0.00
03/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2504	2	3	2	0.00
03/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	396	0	0	0	5,000.00
03/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8722	9	9	9	0.00
03/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8778	9	9	9	0.00
03/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	101	0	0	0	0.00
03/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	107	0	0	0	0.00
03/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	621	1	1	1	0.00
03/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	104	0	0	0	0.00
03/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	4888	5	5	5	0.00
03/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2307	2	2	2	0.00
03/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	2858	3	3	3	500.00
03/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1486	2	1	2	500.00
03/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	174	0	0	0	435.00
03/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	4698	5	5	5	0.00
03/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	25	0	0	0	435.00
03/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	981	1	1	1	5,000.00
03/05/2018	R209 On 01-November-18			Bond Future	9.11	75.6996	75.8882	75.6996	0.00
03/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75000	75	75	75	0.00
03/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75000	75	75	75	0.00
03/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6704	7	7	7	0.00
03/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75000	75	75	75	0.00
03/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3757	4	4	4	0.00
03/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9697	10	10	10	0.00
03/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6554	6	7	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
03/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1031	1	1	1	0.00
03/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	371	0	0	0	0.00
03/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	993	1	1	1	0.00
03/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2167	2	2	2	0.00
03/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R209 On 07-February-19			Bond Future	9.16	77.1937	77.3862	77.1937	0.00
03/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2998	3	3	3	0.00
03/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	3031	3	3	3	0.00
03/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2965	3	3	3	0.00
03/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4449	5	4	5	0.00
03/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4410	5	4	5	0.00
03/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4372	4	4	4	0.00
03/05/2018	R210 On 03-May-18			Bond Future	187.86	187.8371	187.8597	187.8371	0.00
03/05/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
03/05/2018	R210 On 03-May-18	191.45	Put	Bond Future	3590	4	4	4	0.00
03/05/2018	R210 On 03-May-18	191.44	Put	Bond Future	3580	4	4	4	0.00
03/05/2018	R210 On 03-May-18	191.46	Put	Bond Future	3600	4	4	4	0.00
03/05/2018	R210 On 02-August-18			Bond Future	191.29	191.2634	191.2854	191.2634	2,159.00
03/05/2018	R210 On 01-November-18			Bond Future	192.29	192.2716	192.2910	192.2716	0.00
03/05/2018	R210 On 07-February-19			Bond Future	196.16	196.1330	196.1553	196.1330	0.00
03/05/2018	R212 On 03-May-18			Bond Future	154.84	154.8259	154.8427	154.8259	0.00
03/05/2018	R212 On 03-May-18	154.28	Call	Bond Future	563	1	1	1	0.00
03/05/2018	R212 On 03-May-18	154.30	Call	Bond Future	543	1	1	1	0.00
03/05/2018	R212 On 03-May-18	154.29	Call	Bond Future	553	1	1	1	0.00
03/05/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R212 On 02-August-18			Bond Future	155.56	155.5480	155.5646	155.5480	3,975.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2018	R212 On 01-November-18			Bond Future	158.42	158.4014	158.4158	158.4014	0.00
03/05/2018	R212 On 07-February-19			Bond Future	159.45	159.4287	159.4455	159.4287	0.00
03/05/2018	R213 On 03-May-18			Bond Future	8.75	87.7256	88.0052	87.7256	0.00
03/05/2018	R213 On 03-May-18	9.56	Call	Bond Future	5396	5	5	5	0.00
03/05/2018	R213 On 03-May-18	9.57	Call	Bond Future	5460	5	5	5	0.00
03/05/2018	R213 On 03-May-18	9.58	Call	Bond Future	5523	5	6	5	0.00
03/05/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R213 On 02-August-18			Bond Future	8.81	89.2988	89.4773	89.2988	29,136.00
03/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2877	3	3	3	0.00
03/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2833	3	3	3	0.00
03/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2788	3	3	3	0.00
03/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1121	1	1	1	0.00
03/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1143	1	1	1	0.00
03/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1099	1	1	1	0.00
03/05/2018	R213 On 01-November-18			Bond Future	8.85	87.3730	87.5543	87.3730	0.00
03/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	2013	2	2	2	0.00
03/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1983	2	2	2	0.00
03/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1953	2	2	2	0.00
03/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3355	3	3	3	0.00
03/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3393	4	3	4	0.00
03/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3316	3	3	3	0.00
03/05/2018	R213 On 07-February-19			Bond Future	8.91	89.0975	89.2826	89.0975	0.00
03/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2661	3	3	3	0.00
03/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2691	3	3	3	0.00
03/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2722	3	3	3	0.00
03/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4126	4	4	4	0.00
03/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4090	4	4	4	0.00
03/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4163	4	4	4	0.00
03/05/2018	R214 On 03-May-18			Bond Future	9.12	75.9982	76.2681	75.9982	0.00
03/05/2018	R214 On 03-May-18	9.98	Call	Bond Future	6157	6	6	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
03/05/2018	R214 On 03-May-18	9.99	Call	Bond Future	6223	6	6	6	0.00
03/05/2018	R214 On 03-May-18	9.97	Call	Bond Future	6090	6	6	6	0.00
03/05/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R214 On 02-August-18			Bond Future	9.17	77.3611	77.5190	77.3611	29,851.00
03/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	1262	1	1	1	0.00
03/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	1323	1	1	1	0.00
03/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	1293	1	1	1	0.00
03/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3013	3	3	3	0.00
03/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	2966	3	3	3	0.00
03/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3061	3	3	3	0.00
03/05/2018	R214 On 01-November-18			Bond Future	9.22	75.4720	75.6323	75.4720	0.00
03/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	2195	2	2	2	0.00
03/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	2228	2	2	2	0.00
03/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	2261	2	2	2	0.00
03/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	3933	4	4	4	0.00
03/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4022	4	4	4	0.00
03/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	3977	4	4	4	0.00
03/05/2018	R214 On 07-February-19			Bond Future	9.27	76.9616	77.1253	76.9616	0.00
03/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	3122	3	3	3	0.00
03/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	3156	3	3	3	0.00
03/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	3087	3	3	3	0.00
03/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	4899	5	5	5	0.00
03/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	4857	5	5	5	0.00
03/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	4815	5	5	5	0.00
03/05/2018	R248 On 03-May-18			Bond Future	9.15	97.2999	97.5988	97.2999	0.00
03/05/2018	R248 On 03-May-18	10.07	Call	Bond Future	8391	8	8	8	0.00
03/05/2018	R248 On 03-May-18	10.06	Call	Bond Future	8307	8	8	8	0.00
03/05/2018	R248 On 03-May-18	10.05	Call	Bond Future	8223	8	8	8	0.00
03/05/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
03/05/2018	R248 On 03-May-18	10.07	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
03/05/2018	R248 On 02-August-18			Bond Future	9.20	99.0448	99.1986	99.0448	100,451.00
03/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1778	2	2	2	0.00
03/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1739	2	2	2	0.00
03/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1700	2	2	2	0.00
03/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	3963	4	4	4	0.00
03/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4025	4	4	4	0.00
03/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	3902	4	4	4	0.00
03/05/2018	R248 On 01-November-18			Bond Future	9.25	96.4093	96.5652	96.4093	0.00
03/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2928	3	3	3	0.00
03/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	3014	3	3	3	0.00
03/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2971	3	3	3	0.00
03/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5235	5	5	5	0.00
03/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5177	5	5	5	0.00
03/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5292	5	5	5	0.00
03/05/2018	R248 On 07-February-19			Bond Future	9.30	98.3122	98.4714	98.3122	0.00
03/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	4057	4	4	4	0.00
03/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	4101	4	4	4	0.00
03/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	4013	4	4	4	0.00
03/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6351	6	6	6	0.00
03/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6460	7	6	7	0.00
03/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6405	7	6	7	0.00