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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	2025 On 01-November-18			Bond Future	133.36	133.3649	133.3566	133.3649	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2018	2025 On 07-February-19			Bond Future	134.55	134.5535	134.5458	134.5535	0.00
08/08/2018	2025 On 02-May-19			Bond Future	136.81	136.8166	136.8090	136.8166	0.00
08/08/2018	2029 On 01-November-18			Bond Future	100.29	100.4876	100.2910	100.4876	1,600.00
08/08/2018	2029 On 07-February-19			Bond Future	102.25	102.4489	102.2491	102.4489	0.00
08/08/2018	2029 On 02-May-19			Bond Future	102.90	103.0996	102.8965	103.0996	0.00
08/08/2018	2030 On 01-November-18			Bond Future	9.16	94.0502	9.1631	94.0502	48,095.00
08/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	440	0	440	0	0.00
08/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	469	0	469	0	0.00
08/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	454	0	454	0	0.00
08/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	4311	4	4311	4	0.00
08/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	4366	4	4366	4	0.00
08/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4256	4	4256	4	0.00
08/08/2018	2030 On 07-February-19			Bond Future	9.23	91.8597	9.2335	91.8597	167.00
08/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	1127	1	1127	1	0.00
08/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	1148	1	1148	1	0.00
08/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	1168	1	1168	1	0.00
08/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5086	5	5086	5	0.00
08/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5133	5	5133	5	0.00
08/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5181	5	5181	5	0.00
08/08/2018	2030 On 02-May-19			Bond Future	9.30	93.3878	9.2993	93.3878	0.00
08/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	3614	4	3614	4	0.00
08/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3683	4	3683	4	0.00
08/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	3648	4	3648	4	0.00
08/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3016	3	3016	3	0.00
08/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	2989	3	2989	3	0.00
08/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3044	3	3044	3	0.00
08/08/2018	2032 On 01-November-18			Bond Future	9.35	92.5014	9.3515	92.5014	35,788.00
08/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	466	0	466	0	0.00
08/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	481	0	481	0	0.00
08/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	451	0	451	0	0.00
08/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	4869	5	4869	5	0.00
08/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	4808	5	4808	5	0.00
08/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	4747	5	4747	5	0.00
08/08/2018	2032 On 07-February-19			Bond Future	9.42	94.2902	9.4249	94.2902	456.00

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08/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	1267	1	1267	1	0.00
08/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	1245	1	1245	1	0.00
08/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	1223	1	1223	1	0.00
08/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	5685	6	5685	6	0.00
08/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	5738	6	5738	6	0.00
08/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	5633	6	5633	6	0.00
08/08/2018	2032 On 02-May-19			Bond Future	9.49	91.7036	9.4892	91.7036	0.00
08/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	4183	4	4183	4	0.00
08/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	4222	4	4222	4	0.00
08/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	4261	4	4261	4	0.00
08/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3299	3	3299	3	0.00
08/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3357	3	3357	3	0.00
08/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3328	3	3328	3	0.00
08/08/2018	2033 On 01-November-18			Bond Future	103.31	103.5693	103.3056	103.5693	5,770.00
08/08/2018	2033 On 07-February-19			Bond Future	105.32	105.5908	105.3226	105.5908	0.00
08/08/2018	2033 On 02-May-19			Bond Future	105.95	106.2222	105.9496	106.2222	0.00
08/08/2018	2037 On 01-November-18			Bond Future	9.53	93.3100	9.5265	93.3100	49,354.00
08/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	651	1	651	1	0.00
08/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	692	1	692	1	0.00
08/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	672	1	672	1	0.00
08/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	4863	5	4863	5	0.00
08/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	4798	5	4798	5	0.00
08/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	4928	5	4928	5	0.00
08/08/2018	2037 On 07-February-19			Bond Future	9.59	90.8545	9.5945	90.8545	650.00
08/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1580	2	1580	2	0.00
08/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1607	2	1607	2	0.00
08/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1635	2	1635	2	0.00
08/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	5917	6	5917	6	0.00
08/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6031	6	6031	6	0.00
08/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	5974	6	5974	6	0.00
08/08/2018	2037 On 02-May-19			Bond Future	9.66	92.3658	9.6568	92.3658	0.00
08/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	4819	5	4819	5	0.00
08/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	4863	5	4863	5	0.00
08/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	4776	5	4776	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
08/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	3748	4	3748	4	0.00
08/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	3715	4	3715	4	0.00
08/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3682	4	3682	4	0.00
08/08/2018	2038 On 01-November-18			Bond Future	124.37	125.1385	124.3650	125.1385	9,641.00
08/08/2018	2038 On 07-February-19			Bond Future	125.20	125.9897	125.2020	125.9897	0.00
08/08/2018	2038 On 02-May-19			Bond Future	127.31	128.1088	127.3080	128.1088	0.00
08/08/2018	2040 On 01-November-18			Bond Future	9.62	96.6925	9.6167	96.6925	19,698.00
08/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	685	1	685	1	0.00
08/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	973	1	973	1	3,540.00
08/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	3333	3	3333	3	3,540.00
08/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	664	1	664	1	0.00
08/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	728	1	728	1	2,950.00
08/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	59	0	59	0	2,950.00
08/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	706	1	706	1	0.00
08/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	5337	5	5337	5	0.00
08/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	10480	11	10480	11	0.00
08/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	5551	6	5551	6	0.00
08/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	5408	6	5408	6	0.00
08/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1780	2	1780	2	0.00
08/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	5479	6	5479	6	0.00
08/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	4662	5	4662	5	0.00
08/08/2018	2040 On 07-February-19			Bond Future	9.68	94.0518	9.6850	94.0518	100.00
08/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1654	2	1654	2	0.00
08/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1711	2	1711	2	0.00
08/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1682	2	1682	2	0.00
08/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	6669	7	6669	7	0.00
08/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	6732	7	6732	7	0.00
08/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	6606	7	6606	7	0.00
08/08/2018	2040 On 02-May-19			Bond Future	9.75	95.6164	9.7472	95.6164	0.00
08/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	5191	5	5191	5	0.00
08/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	5145	5	5145	5	0.00
08/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	5099	5	5099	5	0.00
08/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	3962	4	3962	4	0.00
08/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	3998	4	3998	4	0.00

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08/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	3926	4	3926	4	0.00
08/08/2018	2044 On 01-November-18			Bond Future	9.65	93.7045	9.6498	93.7045	38,582.00
08/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	727	1	727	1	0.00
08/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	749	1	749	1	0.00
08/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	772	1	772	1	0.00
08/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	5486	6	5486	6	0.00
08/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	5414	6	5414	6	0.00
08/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	5559	6	5559	6	0.00
08/08/2018	2044 On 07-February-19			Bond Future	9.72	91.1313	9.7157	91.1313	108.00
08/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1794	2	1794	2	0.00
08/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1824	2	1824	2	0.00
08/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1763	2	1763	2	0.00
08/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	6775	7	6775	7	0.00
08/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	6711	7	6711	7	0.00
08/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	6648	7	6648	7	0.00
08/08/2018	2044 On 02-May-19			Bond Future	9.78	92.6472	9.7756	92.6472	0.00
08/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	5185	5	5185	5	0.00
08/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	5278	5	5278	5	0.00
08/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	5232	5	5232	5	0.00
08/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4060	4	4060	4	0.00
08/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4097	4	4097	4	0.00
08/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4135	4	4135	4	0.00
08/08/2018	2046 On 01-November-18			Bond Future	118.48	119.0653	118.4816	119.0653	11,966.00
08/08/2018	2046 On 07-February-19			Bond Future	120.79	121.3892	120.7948	121.3892	0.00
08/08/2018	2046 On 02-May-19			Bond Future	121.14	121.7455	121.1414	121.7455	0.00
08/08/2018	2050 On 01-November-18			Bond Future	124.75	125.2932	124.7535	125.2932	9,854.00
08/08/2018	2050 On 07-February-19			Bond Future	125.42	125.9671	125.4178	125.9671	0.00
08/08/2018	2050 On 02-May-19			Bond Future	127.53	128.0858	127.5272	128.0858	0.00
08/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	AL37 On 01-November-18			Index Future	596.45	596.3290	596.4520	596.3290	0.00
08/08/2018	AL37 On 07-February-19			Index Future	607.99	607.8620	607.9900	607.8620	0.00
08/08/2018	AL37 On 02-May-19			Index Future	618.11	617.9780	618.1090	617.9780	0.00

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08/08/2018	AL7T On 01-November-18			Index Future	696.10	696.0700	696.0990	696.0700	0.00
08/08/2018	AL7T On 07-February-19			Index Future	709.57	709.5320	709.5650	709.5320	0.00
08/08/2018	AL7T On 02-May-19			Index Future	721.37	721.3400	721.3740	721.3400	0.00
08/08/2018	ALBI On 01-November-18			Index Future	632.43	631.9310	632.4310	631.9310	863.00
08/08/2018	ALBI On 07-February-19			Index Future	644.67	644.1520	644.6650	644.1520	0.00
08/08/2018	ALBI On 02-May-19			Index Future	655.39	654.8720	655.3940	654.8720	0.00
08/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2018	ES33 On 01-November-18			Bond Future	10.82	76.7055	10.8168	76.7055	9,466.00
08/08/2018	ES33 On 07-February-19			Bond Future	10.94	78.1889	10.9415	78.1889	0.00
08/08/2018	ES33 On 02-May-19			Bond Future	11.05	75.7002	11.0480	75.7002	0.00
08/08/2018	ES42 On 01-November-18			Bond Future	11.03	79.0428	11.0338	79.0428	7,957.00
08/08/2018	ES42 On 07-February-19			Bond Future	11.15	80.5712	11.1507	80.5712	0.00
08/08/2018	ES42 On 02-May-19			Bond Future	11.26	77.6516	11.2555	77.6516	0.00
08/08/2018	GOVI On 01-November-18			GOVI	628.11	627.5490	628.1070	627.5490	465.00
08/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	253830	26	253830	26	0.00
08/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	254030	26	254030	26	0.00
08/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	253930	26	253930	26	0.00
08/08/2018	GOVI On 07-February-19			GOVI	640.26	639.6860	640.2580	639.6860	0.00
08/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	262520	27	262520	27	0.00
08/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	262620	27	262620	27	0.00
08/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	262720	27	262720	27	0.00
08/08/2018	GOVI On 02-May-19			GOVI	650.91	650.3310	650.9140	650.3310	0.00
08/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	30340	2	30340	2	0.00
08/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	30440	2	30440	2	0.00
08/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	30540	2	30540	2	0.00
08/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
08/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
08/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
08/08/2018	IGOV On 01-November-18			Index Future	255.87	256.3710	255.8700	256.3710	743.00
08/08/2018	IGOV On 07-February-19			Index Future	260.87	261.3750	260.8650	261.3750	0.00
08/08/2018	IGOV On 02-May-19			Index Future	265.25	265.7720	265.2530	265.7720	0.00
08/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
08/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2400	102.2300	102.2400	0.00
08/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
08/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
08/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
08/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
08/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
08/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
08/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
08/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
08/08/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9200	102.9200	102.9200	0.00
08/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.00	99.0000	99.0000	99.0000	0.00
08/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.63	102.6300	102.6300	102.6300	0.00
08/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.70	99.6900	99.7000	99.6900	0.00
08/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.57	96.5500	96.5700	96.5500	0.00
08/08/2018	IS05 On 16-March-21			Interest Rate Swap	95.82	95.7900	95.8200	95.7900	0.00
08/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.03	95.0000	95.0300	95.0000	0.00
08/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.23	95.2000	95.2300	95.2000	0.00
08/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.44	97.4200	97.4400	97.4200	51.00
08/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.57	97.5700	97.5700	97.5700	0.00
08/08/2018	IS05 On 21-June-22			Interest Rate Swap	98.78	98.8000	98.7800	98.8000	0.00
08/08/2018	IS05 On 20-September-22			Interest Rate Swap	102.70	102.7200	102.7000	102.7200	0.00
08/08/2018	IS05 On 20-December-22			Interest Rate Swap	103.96	103.9800	103.9600	103.9800	0.00
08/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.38	97.3900	97.3800	97.3900	0.00
08/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.41	103.4200	103.4100	103.4200	0.00
08/08/2018	IS05 On 19-September-23			Interest Rate Swap	98.94	98.9400	98.9400	98.9400	0.00
08/08/2018	IS10 On 17-December-25			Interest Rate Swap	95.71	95.7300	95.7100	95.7300	0.00
08/08/2018	IS10 On 16-March-26			Interest Rate Swap	92.73	92.7500	92.7300	92.7500	0.00
08/08/2018	IS10 On 15-June-26			Interest Rate Swap	91.48	91.5000	91.4800	91.5000	0.00
08/08/2018	IS10 On 21-September-26			Interest Rate Swap	93.64	93.6700	93.6400	93.6700	0.00
08/08/2018	IS10 On 21-December-26			Interest Rate Swap	97.41	97.4400	97.4100	97.4400	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
08/08/2018	IS10 On 15-March-27			Interest Rate Swap	95.97	96.0000	95.9700	96.0000	0.00
08/08/2018	IS10 On 21-June-27			Interest Rate Swap	98.04	98.0700	98.0400	98.0700	0.00
08/08/2018	IS10 On 20-September-27			Interest Rate Swap	103.45	103.4900	103.4500	103.4900	0.00
08/08/2018	IS10 On 20-December-27			Interest Rate Swap	103.79	103.8400	103.7900	103.8400	0.00
08/08/2018	IS10 On 22-March-28			Interest Rate Swap	97.34	97.3900	97.3400	97.3900	0.00
08/08/2018	IS10 On 20-June-28			Interest Rate Swap	104.47	104.5200	104.4700	104.5200	0.00
08/08/2018	IS10 On 19-September-28			Interest Rate Swap	98.06	98.1200	98.0600	98.1200	0.00
08/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
08/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
08/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/08/2018	R023 On 01-November-18			Bond Future	8.19	99.8377	8.1858	99.8377	38,294.00
08/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	8084	8	8084	8	0.00
08/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	8053	8	8053	8	0.00
08/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	8021	8	8021	8	0.00
08/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
08/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
08/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
08/08/2018	R023 On 07-February-19			Bond Future	8.26	101.7685	8.2636	101.7685	0.00
08/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	7380	7	7380	7	0.00
08/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	7440	7	7440	7	0.00
08/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	7410	7	7410	7	0.00
08/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	24	0	24	0	0.00
08/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	24	0	24	0	0.00
08/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	25	0	25	0	0.00
08/08/2018	R023 On 02-May-19			Bond Future	8.33	99.5344	8.3281	99.5344	0.00
08/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1684	2	1684	2	0.00
08/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1664	2	1664	2	0.00
08/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1644	2	1644	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1277	1	1277	1	0.00
08/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1289	1	1289	1	0.00
08/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1266	1	1266	1	0.00
08/08/2018	R035 On 01-November-18			Bond Future	9.46	96.6676	9.4610	96.6676	68,920.00
08/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	677	1	677	1	0.00
08/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	656	1	656	1	0.00
08/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	637	1	637	1	0.00
08/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5013	5	5013	5	0.00
08/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	5078	5	5078	5	0.00
08/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	4949	5	4949	5	0.00
08/08/2018	R035 On 07-February-19			Bond Future	9.54	98.5371	9.5350	98.5371	298.00
08/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1447	1	1447	1	0.00
08/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1501	1	1501	1	0.00
08/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1474	1	1474	1	0.00
08/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6043	6	6043	6	0.00
08/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	5986	6	5986	6	0.00
08/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	6101	6	6101	6	0.00
08/08/2018	R035 On 02-May-19			Bond Future	9.60	95.6790	9.5955	95.6790	0.00
08/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	4734	5	4734	5	0.00
08/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	4776	5	4776	5	0.00
08/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	4691	5	4691	5	0.00
08/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	3663	4	3663	4	0.00
08/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	3597	4	3597	4	0.00
08/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	3630	4	3630	4	0.00
08/08/2018	R186 On 01-November-18			Bond Future	8.74	114.0192	8.7401	114.0192	60,104.00
08/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	1022	1	1022	1	0.00
08/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	860	1	860	1	5,000.00
08/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	2158	2	2158	2	0.00
08/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	3138	3	3138	3	0.00
08/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	998	1	998	1	0.00
08/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	1046	1	1046	1	0.00
08/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	169	0	169	0	5,000.00
08/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1188	1	1188	1	2,500.00
08/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	732	1	732	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2353	2	2353	2	0.00
08/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	5069	5	5069	5	0.00
08/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2277	2	2277	2	0.00
08/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2315	2	2315	2	0.00
08/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	2588	3	2588	3	0.00
08/08/2018	R186 On 07-February-19			Bond Future	8.81	110.9192	8.8131	110.9192	719.00
08/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	905	1	905	1	0.00
08/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	942	1	942	1	0.00
08/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	923	1	923	1	0.00
08/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	4617	5	4617	5	0.00
08/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	4530	5	4530	5	0.00
08/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	4573	5	4573	5	0.00
08/08/2018	R186 On 02-May-19			Bond Future	8.88	112.7645	8.8796	112.7645	0.00
08/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	3350	3	3350	3	0.00
08/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	3316	3	3316	3	0.00
08/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	3281	3	3281	3	0.00
08/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2510	3	2510	3	0.00
08/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2533	3	2533	3	0.00
08/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2488	2	2488	2	0.00
08/08/2018	R197 On 01-November-18			Bond Future	303.39	303.4086	303.3886	303.4086	2,350.00
08/08/2018	R197 On 07-February-19			Bond Future	301.96	301.9798	301.9613	301.9798	0.00
08/08/2018	R197 On 02-May-19			Bond Future	307.04	307.0585	307.0402	307.0585	0.00
08/08/2018	R202 On 01-November-18			Bond Future	237.62	237.6365	237.6230	237.6365	10,129.00
08/08/2018	R202 On 07-February-19			Bond Future	238.36	238.3707	238.3581	238.3707	0.00
08/08/2018	R202 On 02-May-19			Bond Future	242.37	242.3799	242.3673	242.3799	0.00
08/08/2018	R207 On 01-November-18			Bond Future	7.52	101.9233	7.5240	101.9233	19,140.00
08/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	6	0	6	0	0.00
08/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	6	0	6	0	0.00
08/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	6	0	6	0	0.00
08/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	888	1	888	1	0.00
08/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	877	1	877	1	0.00
08/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	866	1	866	1	0.00
08/08/2018	R207 On 07-February-19			Bond Future	7.59	100.2494	7.5947	100.2494	0.00
08/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	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
08/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	7	0	7	0	0.00
08/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	7	0	7	0	0.00
08/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	954	1	954	1	0.00
08/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	963	1	963	1	0.00
08/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	945	1	945	1	0.00
08/08/2018	R207 On 02-May-19			Bond Future	7.72	101.9173	7.7175	101.9173	0.00
08/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	185	0	185	0	0.00
08/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	192	0	192	0	0.00
08/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	188	0	188	0	0.00
08/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	253	0	253	0	0.00
08/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	250	0	250	0	0.00
08/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	256	0	256	0	0.00
08/08/2018	R208 On 01-November-18			Bond Future	7.83	98.3432	7.8296	98.3432	28,717.00
08/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	23	0	23	0	0.00
08/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	24	0	24	0	0.00
08/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	22	0	22	0	0.00
08/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1542	2	1542	2	0.00
08/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1583	2	1583	2	0.00
08/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1563	2	1563	2	0.00
08/08/2018	R208 On 07-February-19			Bond Future	7.91	100.2450	7.9097	100.2450	0.00
08/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	58	0	58	0	0.00
08/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	56	0	56	0	0.00
08/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	54	0	54	0	0.00
08/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1650	2	1650	2	0.00
08/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1684	2	1684	2	0.00
08/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1667	2	1667	2	0.00
08/08/2018	R208 On 02-May-19			Bond Future	7.99	98.5132	7.9895	98.5132	0.00
08/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	746	1	746	1	0.00
08/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	757	1	757	1	0.00
08/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	768	1	768	1	0.00
08/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	682	1	682	1	0.00
08/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	694	1	694	1	0.00
08/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	688	1	688	1	0.00
08/08/2018	R209 On 01-November-18			Bond Future	9.44	73.5206	9.4389	73.5206	126,870.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72741	73	72741	73	0.00
08/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	548	1	548	1	2,000.00
08/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	4230	4	4230	4	0.00
08/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	2726	3	2726	3	2,000.00
08/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72741	73	72741	73	0.00
08/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	4377	4	4377	4	0.00
08/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	2062	2	2062	2	0.00
08/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	711	1	711	1	0.00
08/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	3517	3	3517	3	0.00
08/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	4279	4	4279	4	0.00
08/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	2134	2	2134	2	0.00
08/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72741	73	72741	73	0.00
08/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1623	2	1623	2	0.00
08/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	4084	4	4084	4	0.00
08/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	7283	7	7283	7	0.00
08/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	3610	4	3610	4	0.00
08/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	731	1	731	1	760.00
08/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	981	1	981	1	0.00
08/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	3848	4	3848	4	0.00
08/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	217	0	217	0	0.00
08/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1791	2	1791	2	0.00
08/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	821	1	821	1	0.00
08/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	778	1	778	1	0.00
08/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1390	1	1390	1	0.00
08/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1016	1	1016	1	760.00
08/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	738	1	738	1	5,850.00
08/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	1853	2	1853	2	760.00
08/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	3900	4	3900	4	0.00
08/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2293	2	2293	2	0.00
08/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	764	1	764	1	2,000.00
08/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	4386	4	4386	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
08/08/2018	R209 On 07-February-19			Bond Future	9.50	74.9424	9.5028	74.9424	340.00
08/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	1339	1	1339	1	0.00
08/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	1363	1	1363	1	0.00
08/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	1315	1	1315	1	0.00
08/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5133	5	5133	5	0.00
08/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5085	5	5085	5	0.00
08/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5037	5	5037	5	0.00
08/08/2018	R209 On 02-May-19			Bond Future	9.56	73.0413	9.5582	73.0413	0.00
08/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	4034	4	4034	4	0.00
08/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3998	4	3998	4	0.00
08/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	4070	4	4070	4	0.00
08/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3203	3	3203	3	0.00
08/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3174	3	3174	3	0.00
08/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3145	3	3145	3	0.00
08/08/2018	R210 On 01-November-18			Bond Future	185.63	186.2676	185.6272	186.2676	2,149.00
08/08/2018	R210 On 07-February-19			Bond Future	189.25	189.9033	189.2513	189.9033	0.00
08/08/2018	R210 On 02-May-19			Bond Future	189.88	190.5425	189.8798	190.5425	0.00
08/08/2018	R212 On 01-November-18			Bond Future	156.28	156.2935	156.2828	156.2935	3,476.00
08/08/2018	R212 On 07-February-19			Bond Future	157.18	157.1890	157.1790	157.1890	0.00
08/08/2018	R212 On 02-May-19			Bond Future	159.82	159.8327	159.8228	159.8327	0.00
08/08/2018	R213 On 01-November-18			Bond Future	9.26	84.8710	9.2601	84.8710	32,893.00
08/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	397	0	397	0	0.00
08/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	384	0	384	0	0.00
08/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	371	0	371	0	0.00
08/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	4435	4	4435	4	0.00
08/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	4491	5	4491	5	0.00
08/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	4380	4	4380	4	0.00
08/08/2018	R213 On 07-February-19			Bond Future	9.33	86.5124	9.3333	86.5124	112.00
08/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	1018	1	1018	1	0.00
08/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	1037	1	1037	1	0.00
08/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	1057	1	1057	1	0.00
08/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5238	5	5238	5	0.00
08/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5190	5	5190	5	0.00
08/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5286	5	5286	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
08/08/2018	R213 On 02-May-19			Bond Future	9.39	84.4045	9.3932	84.4045	0.00
08/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	3676	4	3676	4	0.00
08/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	3642	4	3642	4	0.00
08/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	3608	4	3608	4	0.00
08/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3043	3	3043	3	0.00
08/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3070	3	3070	3	0.00
08/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3015	3	3015	3	0.00
08/08/2018	R214 On 01-November-18			Bond Future	9.60	72.7644	9.6002	72.7644	28,498.00
08/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	450	0	450	0	0.00
08/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	466	0	466	0	0.00
08/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	481	0	481	0	0.00
08/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	4908	5	4908	5	0.00
08/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5032	5	5032	5	0.00
08/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	4970	5	4970	5	0.00
08/08/2018	R214 On 07-February-19			Bond Future	9.67	74.1717	9.6666	74.1717	0.00
08/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	1280	1	1280	1	0.00
08/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	1303	1	1303	1	0.00
08/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	1258	1	1258	1	0.00
08/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	5909	6	5909	6	0.00
08/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	5854	6	5854	6	0.00
08/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	5801	6	5801	6	0.00
08/08/2018	R214 On 02-May-19			Bond Future	9.72	72.1118	9.7207	72.1118	0.00
08/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	4385	4	4385	4	0.00
08/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	4308	4	4308	4	0.00
08/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	4346	4	4346	4	0.00
08/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3398	3	3398	3	0.00
08/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3369	3	3369	3	0.00
08/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3427	3	3427	3	0.00
08/08/2018	R248 On 01-November-18			Bond Future	9.64	92.7946	9.6359	92.7946	97,212.00
08/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	543	1	543	1	0.00
08/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	581	1	581	1	0.00
08/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	562	1	562	1	0.00
08/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	6406	7	6406	7	0.00
08/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	6325	6	6325	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
08/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	6487	7	6487	7	0.00
08/08/2018	R248 On 07-February-19			Bond Future	9.70	94.5892	9.7031	94.5892	0.00
08/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	1547	2	1547	2	0.00
08/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	1519	1	1519	1	0.00
08/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1575	2	1575	2	0.00
08/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	7512	8	7512	8	0.00
08/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	7654	8	7654	8	0.00
08/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	7583	8	7583	8	0.00
08/08/2018	R248 On 02-May-19			Bond Future	9.76	91.7287	9.7580	91.7287	0.00
08/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	5412	5	5412	5	0.00
08/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	5460	5	5460	5	0.00
08/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	5364	5	5364	5	0.00
08/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4141	4	4141	4	0.00
08/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4217	4	4217	4	0.00
08/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4179	4	4179	4	0.00