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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	2025 On 02-August-18			Bond Future	130.80	130.9069	130.7967	130.9069	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5863	6	5863	6	0.00
04/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5873	6	5873	6	0.00
04/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5853	6	5853	6	0.00
04/07/2018	2025 On 01-November-18			Bond Future	133.16	133.2714	133.1593	133.2714	0.00
04/07/2018	2025 On 07-February-19			Bond Future	134.35	134.4666	134.3534	134.4666	0.00
04/07/2018	2029 On 02-August-18			Bond Future	99.98	99.7547	99.9827	99.7547	1,370.00
04/07/2018	2029 On 01-November-18			Bond Future	100.74	100.5070	100.7391	100.5070	0.00
04/07/2018	2029 On 07-February-19			Bond Future	102.71	102.4743	102.7119	102.4743	0.00
04/07/2018	2030 On 02-August-18			Bond Future	9.16	91.3195	9.1567	91.3195	50,452.00
04/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2410	2	2410	2	0.00
04/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	55	0	55	0	7,850.00
04/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	474	0	474	0	7,850.00
04/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2609	2	2609	2	0.00
04/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2459	2	2459	2	0.00
04/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2361	2	2361	2	0.00
04/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	373	1	373	1	7,850.00
04/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	416	1	416	1	0.00
04/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	446	1	446	1	0.00
04/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	2129	3	2129	3	0.00
04/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	431	1	431	1	0.00
04/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4478	5	4478	5	0.00
04/07/2018	2030 On 01-November-18			Bond Future	9.22	92.9484	9.2208	92.9484	0.00
04/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	674	0	674	0	0.00
04/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	708	0	708	0	0.00
04/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	691	0	691	0	0.00
04/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4924	5	4924	5	0.00
04/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4977	5	4977	5	0.00
04/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4873	5	4873	5	0.00
04/07/2018	2030 On 07-February-19			Bond Future	9.29	90.7408	9.2929	90.7408	0.00
04/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1268	1	1268	1	0.00
04/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1289	1	1289	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
04/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1311	1	1311	1	0.00
04/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5609	6	5609	6	0.00
04/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5655	6	5655	6	0.00
04/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5701	6	5701	6	0.00
04/07/2018	2032 On 02-August-18			Bond Future	9.33	93.8657	9.3310	93.8657	36,365.00
04/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2866	2	2866	2	0.00
04/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2811	2	2811	2	0.00
04/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2757	2	2757	2	0.00
04/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	421	1	421	1	0.00
04/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	437	1	437	1	0.00
04/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	407	1	407	1	0.00
04/07/2018	2032 On 01-November-18			Bond Future	9.40	91.3852	9.3984	91.3852	0.00
04/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	728	1	728	1	0.00
04/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	747	1	747	1	0.00
04/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	709	1	709	1	0.00
04/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5460	6	5460	6	0.00
04/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5403	6	5403	6	0.00
04/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5346	6	5346	6	0.00
04/07/2018	2032 On 07-February-19			Bond Future	9.47	93.1565	9.4731	93.1565	0.00
04/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1550	1	1550	1	0.00
04/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1526	1	1526	1	0.00
04/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1502	1	1502	1	0.00
04/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6301	7	6301	7	0.00
04/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6352	7	6352	7	0.00
04/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6251	7	6251	7	0.00
04/07/2018	2033 On 02-August-18			Bond Future	102.47	102.4328	102.4723	102.4328	11,819.00
04/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7458	7	7458	7	0.00
04/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7468	8	7468	8	0.00
04/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7448	7	7448	7	0.00
04/07/2018	2033 On 01-November-18			Bond Future	103.20	103.1621	103.2022	103.1621	0.00
04/07/2018	2033 On 07-February-19			Bond Future	105.22	105.1813	105.2232	105.1813	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
04/07/2018	2037 On 02-August-18			Bond Future	9.54	90.4910	9.5363	90.4910	56,287.00
04/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3586	3	3586	3	0.00
04/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3648	3	3648	3	0.00
04/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3711	3	3711	3	0.00
04/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	333	0	333	0	0.00
04/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	358	0	358	0	0.00
04/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	345	0	345	0	0.00
04/07/2018	2037 On 01-November-18			Bond Future	9.60	92.1051	9.5989	92.1051	0.00
04/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	909	1	909	1	0.00
04/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	956	1	956	1	0.00
04/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	932	1	932	1	0.00
04/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5700	6	5700	6	0.00
04/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5638	6	5638	6	0.00
04/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5762	6	5762	6	0.00
04/07/2018	2037 On 07-February-19			Bond Future	9.67	89.6305	9.6689	89.6305	0.00
04/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1829	2	1829	2	0.00
04/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1857	2	1857	2	0.00
04/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1885	2	1885	2	0.00
04/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6751	7	6751	7	0.00
04/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6864	7	6864	7	0.00
04/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6808	7	6808	7	0.00
04/07/2018	2038 On 02-August-18			Bond Future	121.88	122.0217	121.8813	122.0217	9,150.00
04/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12649	13	12649	13	0.00
04/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12659	13	12659	13	0.00
04/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12669	13	12669	13	0.00
04/07/2018	2038 On 01-November-18			Bond Future	124.08	124.2258	124.0829	124.2258	280.00
04/07/2018	2038 On 07-February-19			Bond Future	124.92	125.0671	124.9226	125.0671	0.00
04/07/2018	2040 On 02-August-18			Bond Future	9.60	93.9426	9.6011	93.9426	22,929.00
04/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4097	3	4097	3	0.00
04/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4029	3	4029	3	0.00
04/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3961	3	3961	3	0.00

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04/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	358	0	358	0	0.00
04/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	371	1	371	1	0.00
04/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	346	0	346	0	0.00
04/07/2018	2040 On 01-November-18			Bond Future	9.66	95.6182	9.6632	95.6182	0.00
04/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	1013	1	1013	1	0.00
04/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1345	1	1345	1	3,540.00
04/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3709	3	3709	3	3,540.00
04/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1039	1	1039	1	0.00
04/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1065	1	1065	1	2,950.00
04/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	195	0	195	0	2,950.00
04/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	988	1	988	1	0.00
04/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6273	7	6273	7	0.00
04/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	11014	12	11014	12	0.00
04/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	6071	7	6071	7	0.00
04/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6138	7	6138	7	0.00
04/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2554	3	2554	3	0.00
04/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5433	6	5433	6	0.00
04/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6205	7	6205	7	0.00
04/07/2018	2040 On 07-February-19			Bond Future	9.73	92.9612	9.7325	92.9612	0.00
04/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1986	2	1986	2	0.00
04/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2047	2	2047	2	0.00
04/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2016	2	2016	2	0.00
04/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7404	8	7404	8	0.00
04/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7466	8	7466	8	0.00
04/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7343	8	7343	8	0.00
04/07/2018	2044 On 02-August-18			Bond Future	9.62	91.1294	9.6202	91.1294	36,268.00
04/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4033	3	4033	3	0.00
04/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4171	3	4171	3	0.00
04/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4102	3	4102	3	0.00
04/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	368	0	368	0	0.00
04/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	356	0	356	0	0.00
04/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	382	1	382	1	0.00
04/07/2018	2044 On 01-November-18			Bond Future	9.68	92.7549	9.6799	92.7549	0.00
04/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1101	1	1101	1	0.00

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04/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1128	1	1128	1	0.00
04/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1155	1	1155	1	0.00
04/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6127	7	6127	7	0.00
04/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6059	7	6059	7	0.00
04/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6195	7	6195	7	0.00
04/07/2018	2044 On 07-February-19			Bond Future	9.75	90.1677	9.7463	90.1677	0.00
04/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2179	2	2179	2	0.00
04/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2211	2	2211	2	0.00
04/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2146	2	2146	2	0.00
04/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7421	8	7421	8	0.00
04/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7359	8	7359	8	0.00
04/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7298	8	7298	8	0.00
04/07/2018	2046 On 02-August-18			Bond Future	116.94	116.8968	116.9426	116.8968	11,876.00
04/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	11827	12	11827	12	0.00
04/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	11847	12	11847	12	0.00
04/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	11837	12	11837	12	0.00
04/07/2018	2046 On 01-November-18			Bond Future	117.41	117.3593	117.4057	117.3593	140.00
04/07/2018	2046 On 07-February-19			Bond Future	119.70	119.6562	119.7047	119.6562	0.00
04/07/2018	2050 On 02-August-18			Bond Future	121.23	121.1806	121.2279	121.1806	9,701.00
04/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
04/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16312	16	16312	16	0.00
04/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16292	16	16292	16	0.00
04/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16302	16	16302	16	0.00
04/07/2018	2050 On 01-November-18			Bond Future	123.42	123.3696	123.4177	123.3696	135.00
04/07/2018	2050 On 07-February-19			Bond Future	124.06	124.0130	124.0630	124.0130	0.00
04/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	AL37 On 02-August-18			Index Future	585.45	583.3880	585.4460	583.3880	0.00

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04/07/2018	AL37 On 01-November-18			Index Future	595.89	593.7960	595.8920	593.7960	0.00
04/07/2018	AL37 On 07-February-19			Index Future	607.45	605.3100	607.4470	605.3100	0.00
04/07/2018	AL7T On 02-August-18			Index Future	680.99	676.6470	680.9880	676.6470	0.00
04/07/2018	AL7T On 01-November-18			Index Future	693.14	688.7190	693.1390	688.7190	0.00
04/07/2018	AL7T On 07-February-19			Index Future	706.58	702.0730	706.5800	702.0730	0.00
04/07/2018	ALBI On 02-August-18			Index Future	619.11	614.8110	619.1110	614.8110	864.00
04/07/2018	ALBI On 01-November-18			Index Future	630.16	625.7800	630.1570	625.7800	0.00
04/07/2018	ALBI On 07-February-19			Index Future	642.38	637.9140	642.3770	637.9140	0.00
04/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2018	EL28 On 02-August-18			Bond Future	128.53	128.9101	128.5283	128.9101	0.00
04/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
04/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
04/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
04/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6412	6	6412	6	0.00
04/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6422	6	6422	6	0.00
04/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6402	6	6402	6	0.00
04/07/2018	ES33 On 02-August-18			Bond Future	10.79	78.0869	10.7946	78.0869	9,466.00
04/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2037	1	2037	1	0.00
04/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2095	2	2095	2	0.00
04/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2152	2	2152	2	0.00
04/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
04/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
04/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
04/07/2018	ES33 On 01-November-18			Bond Future	10.91	75.6915	10.9070	75.6915	0.00
04/07/2018	ES33 On 07-February-19			Bond Future	11.03	77.1587	11.0347	77.1587	0.00
04/07/2018	ES42 On 02-August-18			Bond Future	10.98	80.9196	10.9835	80.9196	7,957.00
04/07/2018	ES42 On 01-November-18			Bond Future	11.09	78.1031	11.0917	78.1031	0.00
04/07/2018	ES42 On 07-February-19			Bond Future	11.21	79.6168	11.2103	79.6168	0.00
04/07/2018	GOVI On 02-August-18			GOVI	614.73	610.1740	614.7260	610.1740	475.00
04/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	90160	4	90160	4	0.00
04/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	90060	4	90060	4	0.00
04/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	90260	4	90260	4	0.00
04/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2018	GOVI On 01-November-18			GOVI	625.70	621.0600	625.6950	621.0600	0.00
04/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	277950	32	277950	32	0.00
04/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	278150	32	278150	32	0.00
04/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	278050	32	278050	32	0.00
04/07/2018	GOVI On 07-February-19			GOVI	637.83	633.1030	637.8270	633.1030	0.00
04/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	286830	33	286830	33	0.00
04/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	286930	33	286930	33	0.00
04/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	287030	33	287030	33	0.00
04/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2018	IGOV On 02-August-18			Index Future	250.85	251.0320	250.8480	251.0320	852.00
04/07/2018	IGOV On 01-November-18			Index Future	255.38	255.5680	255.3790	255.5680	227.00
04/07/2018	IGOV On 07-February-19			Index Future	260.38	260.5710	260.3810	260.5710	0.00
04/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
04/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
04/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
04/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0400	102.0200	102.0400	0.00
04/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9700	99.9300	99.9700	0.00
04/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
04/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9100	98.9000	98.9100	0.00
04/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
04/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7800	99.7600	99.7800	0.00
04/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9700	101.9300	101.9700	0.00
04/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.93	102.9800	102.9300	102.9800	0.00
04/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.02	99.0900	99.0200	99.0900	0.00
04/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7500	102.7100	102.7500	0.00
04/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	99.8500	99.8100	99.8500	0.00
04/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.69	96.7400	96.6900	96.7400	0.00
04/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.92	96.0200	95.9200	96.0200	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
04/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.13	95.2600	95.1300	95.2600	0.00
04/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.5000	95.3400	95.5000	0.00
04/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.56	97.7400	97.5600	97.7400	51.00
04/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.71	97.9200	97.7100	97.9200	0.00
04/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.94	99.1700	98.9400	99.1700	0.00
04/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.88	103.1300	102.8800	103.1300	0.00
04/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.17	104.4300	104.1700	104.4300	0.00
04/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.63	97.9100	97.6300	97.9100	0.00
04/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.68	103.9700	103.6800	103.9700	0.00
04/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.24	99.5400	99.2400	99.5400	0.00
04/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.13	96.5000	96.1300	96.5000	0.00
04/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.17	93.5600	93.1700	93.5600	0.00
04/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.94	92.3400	91.9400	92.3400	0.00
04/07/2018	IS10 On 21-September-26			Interest Rate Swap	94.09	94.5100	94.0900	94.5100	0.00
04/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.85	98.2700	97.8500	98.2700	0.00
04/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.41	96.8600	96.4100	96.8600	0.00
04/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.47	98.9300	98.4700	98.9300	0.00
04/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.88	104.3500	103.8800	104.3500	0.00
04/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.23	104.7300	104.2300	104.7300	0.00
04/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.80	98.3400	97.8000	98.3400	0.00
04/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.93	105.4700	104.9300	105.4700	0.00
04/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.55	99.1200	98.5500	99.1200	0.00
04/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
04/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/07/2018	R023 On 02-August-18			Bond Future	8.14	101.5189	8.1432	101.5189	41,874.00
04/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7969	8	7969	8	0.00
04/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8002	8	8002	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
04/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7935	8	7935	8	0.00
04/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R023 On 01-November-18			Bond Future	8.21	99.4038	8.2085	99.4038	0.00
04/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8006	8	8006	8	0.00
04/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7975	8	7975	8	0.00
04/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7943	8	7943	8	0.00
04/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	3	0	3	0	0.00
04/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	3	0	3	0	0.00
04/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	3	0	3	0	0.00
04/07/2018	R023 On 07-February-19			Bond Future	8.29	101.3308	8.2868	101.3308	0.00
04/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7332	7	7332	7	0.00
04/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7390	7	7390	7	0.00
04/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7361	7	7361	7	0.00
04/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	53	0	53	0	0.00
04/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	52	0	52	0	0.00
04/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	54	0	54	0	0.00
04/07/2018	R035 On 02-August-18			Bond Future	9.47	98.1374	9.4706	98.1374	68,489.00
04/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1202	1	1202	1	0.00
04/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1240	1	1240	1	0.00
04/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1278	1	1278	1	0.00
04/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1565	2	1565	2	0.00
04/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1523	2	1523	2	0.00
04/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1607	2	1607	2	0.00
04/07/2018	R035 On 01-November-18			Bond Future	9.54	95.3921	9.5383	95.3921	0.00
04/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	855	1	855	1	0.00
04/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	834	1	834	1	0.00
04/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	813	1	813	1	0.00
04/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5801	6	5801	6	0.00
04/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5865	6	5865	6	0.00
04/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5738	6	5738	6	0.00
04/07/2018	R035 On 07-February-19			Bond Future	9.61	97.2413	9.6146	97.2413	0.00
04/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1675	1	1675	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
04/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1729	1	1729	1	0.00
04/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1702	1	1702	1	0.00
04/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6889	7	6889	7	0.00
04/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6833	7	6833	7	0.00
04/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6946	8	6946	8	0.00
04/07/2018	R186 On 02-August-18			Bond Future	8.76	110.8507	8.7558	110.8507	108,494.00
04/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	400	0	400	0	0.00
04/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	350	0	350	0	0.00
04/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	110	0	110	0	3,020.00
04/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2152	2	2152	2	0.00
04/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	366	0	366	0	0.00
04/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1007	1	1007	1	2,500.00
04/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
04/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	334	0	334	0	0.00
04/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	2199	3	2199	3	0.00
04/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	1043	1	1043	1	0.00
04/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3323	4	3323	4	0.00
04/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8208	9	8208	9	0.00
04/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	398	1	398	1	2,500.00
04/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	2103	3	2103	3	0.00
04/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	2151	3	2151	3	0.00
04/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	2010	3	2010	3	0.00
04/07/2018	R186 On 01-November-18			Bond Future	8.82	112.8281	8.8235	112.8281	0.00
04/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1051	1	1051	1	5,000.00
04/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1211	1	1211	1	0.00
04/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3156	3	3156	3	0.00
04/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	305	0	305	0	5,000.00
04/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1235	1	1235	1	0.00
04/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1188	1	1188	1	0.00
04/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	3049	3	3049	3	0.00
04/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1257	1	1257	1	5,000.00
04/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5712	6	5712	6	0.00
04/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2973	3	2973	3	0.00
04/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	3011	3	3011	3	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
04/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3285	4	3285	4	0.00
04/07/2018	R186 On 07-February-19			Bond Future	8.90	109.7102	8.8998	109.7102	0.00
04/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1014	1	1014	1	0.00
04/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1032	1	1032	1	0.00
04/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1051	1	1051	1	0.00
04/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5151	6	5151	6	0.00
04/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5238	6	5238	6	0.00
04/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5194	6	5194	6	0.00
04/07/2018	R197 On 02-August-18			Bond Future	298.14	298.0334	298.1396	298.0334	2,350.00
04/07/2018	R197 On 01-November-18			Bond Future	303.53	303.4168	303.5251	303.4168	0.00
04/07/2018	R197 On 07-February-19			Bond Future	302.11	301.9993	302.1125	301.9993	0.00
04/07/2018	R202 On 02-August-18			Bond Future	233.45	233.6447	233.4542	233.6447	22,040.00
04/07/2018	R202 On 01-November-18			Bond Future	237.67	237.8652	237.6711	237.8652	0.00
04/07/2018	R202 On 07-February-19			Bond Future	238.42	238.6139	238.4182	238.6139	0.00
04/07/2018	R204 On 02-August-18			Bond Future	6.60	101.5065	6.5990	101.5065	10,270.00
04/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	871	1	871	1	0.00
04/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	875	1	875	1	0.00
04/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	868	1	868	1	0.00
04/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R207 On 02-August-18			Bond Future	7.44	100.0588	7.4363	100.0588	21,440.00
04/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
04/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
04/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
04/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	789	1	789	1	0.00
04/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	762	1	762	1	0.00
04/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	776	1	776	1	0.00
04/07/2018	R207 On 01-November-18			Bond Future	7.47	101.8437	7.4700	101.8437	0.00
04/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	11	0	11	0	0.00
04/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	11	0	11	0	0.00
04/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	11	0	11	0	0.00
04/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	833	1	833	1	0.00
04/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	821	1	821	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
04/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	810	1	810	1	0.00
04/07/2018	R207 On 07-February-19			Bond Future	7.52	100.1730	7.5191	100.1730	0.00
04/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	16	0	16	0	0.00
04/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	16	0	16	0	0.00
04/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	15	0	15	0	0.00
04/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	896	1	896	1	0.00
04/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	905	1	905	1	0.00
04/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	888	1	888	1	0.00
04/07/2018	R208 On 02-August-18			Bond Future	7.73	99.8235	7.7316	99.8235	29,288.00
04/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	4	0	4	0	0.00
04/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	4	0	4	0	0.00
04/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	4	0	4	0	0.00
04/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1413	2	1413	2	0.00
04/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1389	2	1389	2	0.00
04/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1436	2	1436	2	0.00
04/07/2018	R208 On 01-November-18			Bond Future	7.79	98.2046	7.7893	98.2046	0.00
04/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	61	0	61	0	0.00
04/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	63	0	63	0	0.00
04/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	60	0	60	0	0.00
04/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1495	2	1495	2	0.00
04/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1536	2	1536	2	0.00
04/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1515	2	1515	2	0.00
04/07/2018	R208 On 07-February-19			Bond Future	7.86	100.1083	7.8616	100.1083	0.00
04/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	85	0	85	0	0.00
04/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	82	0	82	0	0.00
04/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	80	0	80	0	0.00
04/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1585	2	1585	2	0.00
04/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1619	2	1619	2	0.00
04/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1602	2	1602	2	0.00
04/07/2018	R209 On 02-August-18			Bond Future	9.45	74.3492	9.4487	74.3492	125,373.00
04/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4972	4	4972	4	0.00
04/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	165	0	165	0	5,000.00
04/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1134	1	1134	1	0.00
04/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8562	8	8562	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
04/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	77	0	77	0	0.00
04/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2045	2	2045	2	435.00
04/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5950	5	5950	5	0.00
04/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	536	0	536	0	0.00
04/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	7	0	7	0	500.00
04/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	6	0	6	0	5,000.00
04/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6007	5	6007	5	0.00
04/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6065	5	6065	5	0.00
04/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	43	0	43	0	0.00
04/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	47	0	47	0	0.00
04/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	640	1	640	1	0.00
04/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7153	8	7153	8	0.00
04/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	45	0	45	0	0.00
04/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3576	4	3576	4	0.00
04/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4435	5	4435	5	500.00
04/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6923	8	6923	8	0.00
04/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	2173	3	2173	3	500.00
04/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	4	0	4	0	435.00
04/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	1261	2	1261	2	5,000.00
04/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	92	0	92	0	435.00
04/07/2018	R209 On 01-November-18			Bond Future	9.51	72.5277	9.5085	72.5277	0.00
04/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72274	72	72274	72	0.00
04/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	785	1	785	1	2,000.00
04/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4305	4	4305	4	0.00
04/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2932	2	2932	2	2,000.00
04/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72274	72	72274	72	0.00
04/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4440	4	4440	4	0.00
04/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72274	72	72274	72	0.00
04/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1908	1	1908	1	0.00
04/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4350	4	4350	4	0.00
04/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7172	7	7172	7	0.00
04/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4171	4	4171	4	0.00
04/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1375	1	1375	1	0.00
04/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	572	1	572	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
04/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1267	1	1267	1	5,850.00
04/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1320	1	1320	1	0.00
04/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	2062	2	2062	2	0.00
04/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	3045	3	3045	3	0.00
04/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1302	1	1302	1	2,000.00
04/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	5090	5	5090	5	0.00
04/07/2018	R209 On 07-February-19			Bond Future	9.57	73.9336	9.5741	73.9336	0.00
04/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1546	1	1546	1	0.00
04/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1570	1	1570	1	0.00
04/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1522	1	1522	1	0.00
04/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5812	6	5812	6	0.00
04/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5765	6	5765	6	0.00
04/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5717	6	5717	6	0.00
04/07/2018	R210 On 02-August-18			Bond Future	186.89	187.4537	186.8887	187.4537	2,179.00
04/07/2018	R210 On 01-November-18			Bond Future	187.76	188.3394	187.7646	188.3394	0.00
04/07/2018	R210 On 07-February-19			Bond Future	191.44	192.0258	191.4414	192.0258	0.00
04/07/2018	R212 On 02-August-18			Bond Future	153.38	153.5069	153.3798	153.5069	4,777.00
04/07/2018	R212 On 01-November-18			Bond Future	156.15	156.2797	156.1503	156.2797	0.00
04/07/2018	R212 On 07-February-19			Bond Future	157.05	157.1849	157.0544	157.1849	0.00
04/07/2018	R213 On 02-August-18			Bond Future	9.24	85.8526	9.2398	85.8526	33,503.00
04/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	648	0	648	0	0.00
04/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	625	0	625	0	0.00
04/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	602	0	602	0	0.00
04/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1805	2	1805	2	0.00
04/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1849	2	1849	2	0.00
04/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1762	2	1762	2	0.00
04/07/2018	R213 On 01-November-18			Bond Future	9.31	83.8381	9.3056	83.8381	0.00
04/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	636	0	636	0	0.00
04/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	621	0	621	0	0.00
04/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	606	0	606	0	0.00
04/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4963	6	4963	6	0.00

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04/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	5017	6	5017	6	0.00
04/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4910	5	4910	5	0.00
04/07/2018	R213 On 07-February-19			Bond Future	9.38	85.4633	9.3798	85.4633	0.00
04/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1234	1	1234	1	0.00
04/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1254	1	1254	1	0.00
04/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1275	1	1275	1	0.00
04/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5748	6	5748	6	0.00
04/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5702	6	5702	6	0.00
04/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5795	6	5795	6	0.00
04/07/2018	R214 On 02-August-18			Bond Future	9.58	73.9190	9.5784	73.9190	32,496.00
04/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	70	0	70	0	0.00
04/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	79	0	79	0	0.00
04/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	74	0	74	0	0.00
04/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4744	5	4744	5	0.00
04/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4670	5	4670	5	0.00
04/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4818	5	4818	5	0.00
04/07/2018	R214 On 01-November-18			Bond Future	9.64	71.9448	9.6386	71.9448	0.00
04/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	715	1	715	1	0.00
04/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	733	1	733	1	0.00
04/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	751	1	751	1	0.00
04/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5447	6	5447	6	0.00
04/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5566	6	5566	6	0.00
04/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5506	6	5506	6	0.00
04/07/2018	R214 On 07-February-19			Bond Future	9.71	73.3394	9.7057	73.3394	0.00
04/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1563	1	1563	1	0.00
04/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1588	1	1588	1	0.00
04/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1539	1	1539	1	0.00
04/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6461	7	6461	7	0.00
04/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6409	7	6409	7	0.00
04/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6357	7	6357	7	0.00
04/07/2018	R248 On 02-August-18			Bond Future	9.61	94.5356	9.6137	94.5356	103,131.00
04/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	86	0	86	0	0.00
04/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	80	0	80	0	0.00
04/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	75	0	75	0	0.00

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04/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6135	7	6135	7	0.00
04/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6231	7	6231	7	0.00
04/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6039	7	6039	7	0.00
04/07/2018	R248 On 01-November-18			Bond Future	9.67	91.7894	9.6746	91.7894	0.00
04/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	857	1	857	1	0.00
04/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	904	1	904	1	0.00
04/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	880	1	880	1	0.00
04/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7072	8	7072	8	0.00
04/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6996	8	6996	8	0.00
04/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7149	8	7149	8	0.00
04/07/2018	R248 On 07-February-19			Bond Future	9.74	93.5687	9.7427	93.5687	0.00
04/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1881	2	1881	2	0.00
04/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1912	2	1912	2	0.00
04/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1851	1	1851	1	0.00
04/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8199	9	8199	9	0.00
04/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8336	9	8336	9	0.00
04/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8267	9	8267	9	0.00