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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/05/2018 TO: 08/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	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
08/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	2025 On 03-May-18			Bond Future	133.86	133.8620	133.8620	133.8620	0.00
08/05/2018	2025 On 02-August-18			Bond Future	134.94	134.7160	134.9431	134.7160	864.00
08/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1717	2	2	2	0.00
08/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1727	2	2	2	0.00
08/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1707	2	2	2	0.00
08/05/2018	2025 On 01-November-18			Bond Future	137.39	137.1574	137.3868	137.1574	0.00
08/05/2018	2025 On 07-February-19			Bond Future	138.67	138.4349	138.6696	138.4349	0.00
08/05/2018	2029 On 03-May-18			Bond Future	100.86	100.8648	100.8648	100.8648	0.00
08/05/2018	2029 On 02-August-18			Bond Future	103.52	103.3089	103.5222	103.3089	1,370.00
08/05/2018	2029 On 01-November-18			Bond Future	104.35	104.1316	104.3474	104.1316	0.00
08/05/2018	2029 On 07-February-19			Bond Future	106.40	106.1747	106.3952	106.1747	0.00
08/05/2018	2030 On 03-May-18			Bond Future	8.67	97.2498	97.2498	97.2498	0.00
08/05/2018	2030 On 02-August-18			Bond Future	8.83	94.5898	94.2394	94.5898	41,204.00
08/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4680	5	5	5	0.00
08/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	833	1	1	1	7,850.00
08/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2083	2	2	2	7,850.00
08/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4895	5	5	5	0.00
08/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4734	5	5	5	0.00
08/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4627	5	5	5	0.00
08/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	455	0	0	0	7,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	486	0	0	0	0.00
08/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	508	0	1	0	0.00
08/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1533	1	2	1	0.00
08/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	497	0	0	0	0.00
08/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3052	3	3	3	0.00
08/05/2018	2030 On 01-November-18			Bond Future	8.88	96.2889	95.9307	96.2889	0.00
08/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1658	2	2	2	0.00
08/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1713	2	2	2	0.00
08/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1685	2	2	2	0.00
08/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3666	3	4	3	0.00
08/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3707	3	4	3	0.00
08/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3625	3	4	3	0.00
08/05/2018	2030 On 07-February-19			Bond Future	8.94	94.1482	93.7833	94.1482	0.00
08/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2364	3	2	3	0.00
08/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2393	3	2	3	0.00
08/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2422	3	2	3	0.00
08/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4420	4	4	4	0.00
08/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4459	4	4	4	0.00
08/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4499	4	4	4	0.00
08/05/2018	2032 On 03-May-18			Bond Future	8.85	96.1356	96.1356	96.1356	0.00
08/05/2018	2032 On 02-August-18			Bond Future	9.00	97.4275	97.0850	97.4275	30,350.00
08/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5414	6	5	6	0.00
08/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5356	6	5	6	0.00
08/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5297	6	5	6	0.00
08/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	520	0	1	0	0.00
08/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	532	0	1	0	0.00
08/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	509	0	1	0	0.00
08/05/2018	2032 On 01-November-18			Bond Future	9.05	95.0226	94.6724	95.0226	0.00
08/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1905	2	2	2	0.00
08/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1935	2	2	2	0.00
08/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1875	2	2	2	0.00
08/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4126	4	4	4	0.00
08/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4081	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
08/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4035	4	4	4	0.00
08/05/2018	2032 On 07-February-19			Bond Future	9.11	96.8666	96.5100	96.8666	0.00
08/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2713	3	3	3	0.00
08/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2681	3	3	3	0.00
08/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2649	3	3	3	0.00
08/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4907	5	5	5	0.00
08/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4950	5	5	5	0.00
08/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4864	5	5	5	0.00
08/05/2018	2033 On 03-May-18			Bond Future	104.74	104.7378	104.7378	104.7378	0.00
08/05/2018	2033 On 02-August-18			Bond Future	107.07	107.0587	107.0718	107.0587	6,271.00
08/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2858	3	3	3	0.00
08/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2868	3	3	3	0.00
08/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2848	3	3	3	0.00
08/05/2018	2033 On 01-November-18			Bond Future	107.89	107.8780	107.8898	107.8780	0.00
08/05/2018	2033 On 07-February-19			Bond Future	110.01	109.9945	110.0072	109.9945	0.00
08/05/2018	2037 On 03-May-18			Bond Future	9.06	97.2487	97.2487	97.2487	0.00
08/05/2018	2037 On 02-August-18			Bond Future	9.21	94.3404	93.8695	94.3404	51,971.00
08/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6430	7	6	7	0.00
08/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6494	7	6	7	0.00
08/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6559	7	7	7	0.00
08/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	545	0	1	0	0.00
08/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	568	1	1	1	0.00
08/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	556	0	1	0	0.00
08/05/2018	2037 On 01-November-18			Bond Future	9.27	96.0350	95.5541	96.0350	0.00
08/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2358	3	2	3	0.00
08/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2430	3	2	3	0.00
08/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2394	3	2	3	0.00
08/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4469	4	4	4	0.00
08/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4420	4	4	4	0.00

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08/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4519	4	5	4	0.00
08/05/2018	2037 On 07-February-19			Bond Future	9.33	93.6388	93.1488	93.6388	0.00
08/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3283	4	3	4	0.00
08/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3320	4	3	4	0.00
08/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3357	4	3	4	0.00
08/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5477	5	5	5	0.00
08/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5572	5	6	5	0.00
08/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5524	5	6	5	0.00
08/05/2018	2038 On 03-May-18			Bond Future	128.02	128.0212	128.0212	128.0212	0.00
08/05/2018	2038 On 02-August-18			Bond Future	129.85	129.0137	129.8468	129.0137	9,239.00
08/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	4683	6	5	6	0.00
08/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	4693	6	5	6	0.00
08/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	4703	6	5	6	0.00
08/05/2018	2038 On 01-November-18			Bond Future	132.20	131.3518	132.1983	131.3518	0.00
08/05/2018	2038 On 07-February-19			Bond Future	133.20	132.3388	133.2026	132.3388	0.00
08/05/2018	2040 On 03-May-18			Bond Future	9.13	101.2138	101.2138	101.2138	0.00
08/05/2018	2040 On 02-August-18			Bond Future	9.28	98.2358	97.5393	98.2358	22,620.00
08/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7146	8	7	8	0.00
08/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7078	8	7	8	0.00
08/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	7009	8	7	8	0.00
08/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	610	1	1	1	0.00
08/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	622	1	1	1	0.00
08/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	598	1	1	1	0.00
08/05/2018	2040 On 01-November-18			Bond Future	9.34	100.0004	99.2898	100.0004	0.00
08/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2626	3	3	3	0.00
08/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2665	3	3	3	0.00
08/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2704	3	3	3	5,900.00
08/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	926	1	1	1	5,900.00
08/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2587	3	3	3	0.00

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08/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5015	5	5	5	0.00
08/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	8887	8	9	8	0.00
08/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4853	4	5	4	0.00
08/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4961	5	5	5	0.00
08/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4907	5	5	5	0.00
08/05/2018	2040 On 07-February-19			Bond Future	9.39	97.4305	96.7064	97.4305	0.00
08/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3570	4	4	4	0.00
08/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3650	4	4	4	0.00
08/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3610	4	4	4	0.00
08/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6083	6	6	6	0.00
08/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6135	6	6	6	0.00
08/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6031	6	6	6	0.00
08/05/2018	2044 On 03-May-18			Bond Future	9.16	98.2909	98.2909	98.2909	0.00
08/05/2018	2044 On 02-August-18			Bond Future	9.33	95.3799	94.5265	95.3799	30,512.00
08/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6938	8	7	8	0.00
08/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7075	8	7	8	0.00
08/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7007	8	7	8	0.00
08/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	689	1	1	1	0.00
08/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	675	1	1	1	0.00
08/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	702	1	1	1	0.00
08/05/2018	2044 On 01-November-18			Bond Future	9.38	97.0931	96.2228	97.0931	0.00
08/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2667	3	3	3	0.00
08/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2706	3	3	3	0.00
08/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2746	3	3	3	0.00
08/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5065	5	5	5	0.00
08/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5010	5	5	5	0.00
08/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5120	5	5	5	0.00
08/05/2018	2044 On 07-February-19			Bond Future	9.44	94.5921	93.7053	94.5921	0.00
08/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3766	4	4	4	0.00
08/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3807	4	4	4	0.00
08/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3724	4	4	4	0.00
08/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6305	6	6	6	0.00
08/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6252	6	6	6	0.00

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08/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6200	6	6	6	0.00
08/05/2018	2046 On 03-May-18			Bond Future	120.89	120.8878	120.8878	120.8878	0.00
08/05/2018	2046 On 02-August-18			Bond Future	125.81	123.8275	125.8125	123.8275	10,917.00
08/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	2958	5	3	5	0.00
08/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	2978	5	3	5	0.00
08/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	2968	5	3	5	0.00
08/05/2018	2046 On 01-November-18			Bond Future	126.44	124.4226	126.4417	124.4226	0.00
08/05/2018	2046 On 07-February-19			Bond Future	128.92	126.8635	128.9229	126.8635	0.00
08/05/2018	2050 On 03-May-18			Bond Future	128.74	128.7427	128.7427	128.7427	0.00
08/05/2018	2050 On 02-August-18			Bond Future	131.98	129.9457	131.9796	129.9457	9,775.00
08/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	5560	8	6	8	0.00
08/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	5540	8	6	8	0.00
08/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	5550	8	6	8	0.00
08/05/2018	2050 On 01-November-18			Bond Future	134.37	132.3007	134.3697	132.3007	0.00
08/05/2018	2050 On 07-February-19			Bond Future	135.23	133.1249	135.2349	133.1249	0.00
08/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	AL37 On 02-August-18			Index Future	592.79	593.8010	592.7900	593.8010	0.00
08/05/2018	AL37 On 01-November-18			Index Future	603.43	604.4700	603.4310	604.4700	0.00
08/05/2018	AL37 On 07-February-19			Index Future	615.15	616.2070	615.1500	616.2070	0.00
08/05/2018	AL7T On 02-August-18			Index Future	694.14	696.2260	694.1400	696.2260	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
08/05/2018	AL7T On 01-November-18			Index Future	706.60	708.7350	706.6010	708.7350	0.00
08/05/2018	AL7T On 07-February-19			Index Future	720.32	722.4970	720.3230	722.4970	0.00
08/05/2018	ALBI On 02-August-18			Index Future	633.31	636.3000	633.3120	636.3000	878.00
08/05/2018	ALBI On 01-November-18			Index Future	644.68	647.7330	644.6800	647.7330	0.00
08/05/2018	ALBI On 07-February-19			Index Future	657.20	660.3100	657.2000	660.3100	0.00
08/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2018	EL28 On 03-May-18			Bond Future	129.49	129.4905	129.4905	129.4905	0.00
08/05/2018	EL28 On 02-August-18			Bond Future	131.82	131.8050	131.8233	131.8050	0.00
08/05/2018	EL28 On 02-August-18	134.93	Call	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
08/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3117	3	3	3	0.00
08/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3127	3	3	3	0.00
08/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3107	3	3	3	0.00
08/05/2018	ES33 On 03-May-18			Bond Future	10.34	79.4570	79.4570	79.4570	0.00
08/05/2018	ES33 On 02-August-18			Bond Future	10.52	80.6568	80.3094	80.6568	9,466.00
08/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3693	4	4	4	0.00
08/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3751	4	4	4	0.00
08/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3808	4	4	4	0.00
08/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
08/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
08/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
08/05/2018	ES33 On 01-November-18			Bond Future	10.63	78.3172	77.9623	78.3172	0.00
08/05/2018	ES33 On 07-February-19			Bond Future	10.74	79.8370	79.4755	79.8370	0.00
08/05/2018	ES42 On 03-May-18			Bond Future	10.51	82.8498	82.8498	82.8498	0.00
08/05/2018	ES42 On 02-August-18			Bond Future	10.70	84.1123	83.5598	84.1123	7,957.00
08/05/2018	ES42 On 01-November-18			Bond Future	10.80	81.3633	80.7995	81.3633	0.00
08/05/2018	ES42 On 07-February-19			Bond Future	10.90	82.9419	82.3676	82.9419	0.00
08/05/2018	GOVI On 02-August-18			GOVI	629.71	632.8830	629.7130	632.8830	465.00
08/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	240030	27	24	27	0.00
08/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	239930	27	24	27	0.00
08/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	240130	27	24	27	0.00
08/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 01-November-18			GOVI	641.02	644.2540	641.0170	644.2540	0.00
08/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	124730	9	12	9	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
08/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	124930	9	12	9	0.00
08/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	124830	9	12	9	0.00
08/05/2018	GOVI On 07-February-19			GOVI	653.47	656.7640	653.4660	656.7640	0.00
08/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
08/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	130440	10	13	10	0.00
08/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	130540	10	13	10	0.00
08/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	130640	10	13	10	0.00
08/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2018	IGOV On 02-August-18			Index Future	261.60	260.1520	261.5960	260.1520	884.00
08/05/2018	IGOV On 01-November-18			Index Future	266.33	264.8670	266.3340	264.8670	241.00
08/05/2018	IGOV On 07-February-19			Index Future	271.56	270.0650	271.5620	270.0650	0.00
08/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
08/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
08/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4700	100.4700	100.4700	0.00
08/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.4600	99.4700	99.4600	0.00
08/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.12	100.1000	100.1200	100.1000	0.00
08/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
08/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
08/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8500	98.8500	98.8500	0.00
08/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.21	99.2000	99.2100	99.2000	0.00
08/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.57	99.5600	99.5700	99.5600	0.00
08/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.93	99.9100	99.9300	99.9100	0.00
08/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.83	100.8100	100.8300	100.8100	0.00
08/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.56	98.5100	98.5600	98.5100	0.00
08/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.40	100.3300	100.4000	100.3300	0.00
08/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.92	95.8300	95.9200	95.8300	0.00
08/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.10	95.0000	95.1000	95.0000	0.00
08/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.25	94.1400	94.2500	94.1400	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
08/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.37	94.2600	94.3700	94.2600	0.00
08/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.53	96.4100	96.5300	96.4100	51.00
08/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.63	96.5100	96.6300	96.5100	0.00
08/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.79	97.6600	97.7900	97.6600	0.00
08/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.97	99.8300	99.9700	99.8300	0.00
08/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.20	101.0400	101.2000	101.0400	0.00
08/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.27	96.1000	96.2700	96.1000	0.00
08/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.57	100.3900	100.5700	100.3900	0.00
08/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.11	93.8200	94.1100	93.8200	0.00
08/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.06	90.7500	91.0600	90.7500	0.00
08/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.74	89.4300	89.7400	89.4300	0.00
08/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.85	91.5400	91.8500	91.5400	0.00
08/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.59	95.2900	95.5900	95.2900	0.00
08/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.11	93.8000	94.1100	93.8000	0.00
08/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.15	95.8400	96.1500	95.8400	0.00
08/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.87	99.5500	99.8700	99.5500	0.00
08/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.20	99.8800	100.2000	99.8800	0.00
08/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.41	95.0700	95.4100	95.0700	0.00
08/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.87	100.5400	100.8700	100.5400	0.00
08/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
08/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
08/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
08/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
08/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
08/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
08/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	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
08/05/2018	R023 On 03-May-18			Bond Future	7.70	101.6339	101.6339	101.6339	0.00
08/05/2018	R023 On 02-August-18			Bond Future	7.78	103.4442	103.2645	103.4442	35,060.00
08/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9347	10	9	10	0.00
08/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9381	10	9	10	0.00
08/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9314	9	9	9	0.00
08/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R023 On 01-November-18			Bond Future	7.81	101.3762	101.1916	101.3762	0.00
08/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9418	10	9	10	0.00
08/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9386	10	9	10	0.00
08/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9354	10	9	10	0.00
08/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
08/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
08/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
08/05/2018	R023 On 07-February-19			Bond Future	7.86	103.3437	103.1560	103.3437	0.00
08/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8738	9	9	9	0.00
08/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8798	9	9	9	0.00
08/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8768	9	9	9	0.00
08/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	17	0	0	0	0.00
08/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	16	0	0	0	0.00
08/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	17	0	0	0	0.00
08/05/2018	R035 On 03-May-18			Bond Future	8.98	100.7817	100.7817	100.7817	0.00
08/05/2018	R035 On 02-August-18			Bond Future	9.12	102.2369	101.7680	102.2369	65,685.00
08/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3761	4	4	4	0.00
08/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3817	4	4	4	0.00
08/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3872	4	4	4	0.00
08/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1289	1	1	1	0.00
08/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1265	1	1	1	0.00
08/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1314	1	1	1	0.00
08/05/2018	R035 On 01-November-18			Bond Future	9.18	99.5772	99.0983	99.5772	0.00
08/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2380	3	2	3	0.00
08/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2344	3	2	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
08/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2309	3	2	3	0.00
08/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4398	4	4	4	0.00
08/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4448	4	4	4	0.00
08/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4349	4	4	4	0.00
08/05/2018	R035 On 07-February-19			Bond Future	9.24	101.5098	101.0219	101.5098	0.00
08/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3199	3	3	3	0.00
08/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3273	4	3	4	0.00
08/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3236	3	3	3	0.00
08/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5451	5	5	5	0.00
08/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5404	5	5	5	0.00
08/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5498	5	5	5	0.00
08/05/2018	R186 On 03-May-18			Bond Future	8.27	117.5170	117.5170	117.5170	0.00
08/05/2018	R186 On 02-August-18			Bond Future	8.41	114.0476	113.7171	114.0476	100,978.00
08/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1913	2	2	2	0.00
08/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1803	2	2	2	0.00
08/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1102	1	1	1	3,020.00
08/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1839	2	2	2	0.00
08/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	71	0	0	0	3,020.00
08/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1767	2	2	2	0.00
08/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1441	1	1	1	0.00
08/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2124	2	2	2	0.00
08/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6088	6	6	6	0.00
08/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1386	1	1	1	0.00
08/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1413	1	1	1	0.00
08/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1332	1	1	1	2,500.00
08/05/2018	R186 On 01-November-18			Bond Future	8.46	116.0964	115.7581	116.0964	0.00
08/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2318	3	2	3	5,000.00
08/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2558	3	3	3	0.00
08/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5067	5	5	5	0.00
08/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	988	1	1	1	5,000.00
08/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2594	3	3	3	0.00
08/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2523	3	3	3	0.00
08/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2143	2	2	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
08/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	926	1	1	1	5,000.00
08/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4154	4	4	4	0.00
08/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2090	2	2	2	0.00
08/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2116	2	2	2	0.00
08/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2311	2	2	2	0.00
08/05/2018	R186 On 07-February-19			Bond Future	8.52	113.0442	112.6998	113.0442	0.00
08/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2041	2	2	2	0.00
08/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2067	2	2	2	0.00
08/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2093	2	2	2	0.00
08/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3906	4	4	4	0.00
08/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3976	4	4	4	0.00
08/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3941	4	4	4	0.00
08/05/2018	R197 On 03-May-18			Bond Future	305.68	305.6777	305.6777	305.6777	0.00
08/05/2018	R197 On 02-August-18			Bond Future	304.43	304.1015	304.4342	304.1015	2,350.00
08/05/2018	R197 On 01-November-18			Bond Future	309.95	309.6127	309.9475	309.6127	0.00
08/05/2018	R197 On 07-February-19			Bond Future	308.67	308.3302	308.6730	308.3302	0.00
08/05/2018	R202 On 03-May-18			Bond Future	242.28	242.2789	242.2789	242.2789	0.00
08/05/2018	R202 On 02-August-18			Bond Future	244.13	242.1643	244.1301	242.1643	22,259.00
08/05/2018	R202 On 01-November-18			Bond Future	248.55	246.5532	248.5514	246.5532	0.00
08/05/2018	R202 On 07-February-19			Bond Future	249.52	247.4831	249.5215	247.4831	0.00
08/05/2018	R204 On 03-May-18			Bond Future	6.76	103.7655	103.7655	103.7655	0.00
08/05/2018	R204 On 02-August-18			Bond Future	6.39	101.5935	101.5803	101.5935	10,121.00
08/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	947	1	1	1	0.00
08/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	951	1	1	1	0.00
08/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	944	1	1	1	0.00
08/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R207 On 03-May-18			Bond Future	7.17	102.3732	102.3732	102.3732	0.00
08/05/2018	R207 On 02-August-18			Bond Future	7.24	100.5373	100.4662	100.5373	20,892.00
08/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	30	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
08/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	34	0	0	0	0.00
08/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	32	0	0	0	0.00
08/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	549	0	1	0	0.00
08/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	526	0	1	0	0.00
08/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	537	0	1	0	0.00
08/05/2018	R207 On 01-November-18			Bond Future	7.22	102.3433	102.2693	102.3433	0.00
08/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	69	0	0	0	0.00
08/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	66	0	0	0	0.00
08/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	72	0	0	0	0.00
08/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	603	1	1	1	0.00
08/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	594	1	1	1	0.00
08/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	585	1	1	1	0.00
08/05/2018	R207 On 07-February-19			Bond Future	7.19	100.6845	100.6095	100.6845	0.00
08/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	75	0	0	0	0.00
08/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	73	0	0	0	0.00
08/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	71	0	0	0	0.00
08/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	660	1	1	1	0.00
08/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	667	1	1	1	0.00
08/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	653	1	1	1	0.00
08/05/2018	R208 On 03-May-18			Bond Future	7.37	99.1000	99.1000	99.1000	0.00
08/05/2018	R208 On 02-August-18			Bond Future	7.46	100.8249	100.6967	100.8249	30,909.00
08/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	121	0	0	0	0.00
08/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	110	0	0	0	0.00
08/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	116	0	0	0	0.00
08/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	883	1	1	1	0.00
08/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	866	1	1	1	0.00
08/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	901	1	1	1	0.00
08/05/2018	R208 On 01-November-18			Bond Future	7.48	99.2366	99.1045	99.2366	0.00
08/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	238	0	0	0	0.00
08/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	245	0	0	0	0.00
08/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	232	0	0	0	0.00
08/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1015	1	1	1	0.00
08/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1044	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
08/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1029	1	1	1	0.00
08/05/2018	R208 On 07-February-19			Bond Future	7.51	101.1625	101.0282	101.1625	0.00
08/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	323	0	0	0	0.00
08/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	316	0	0	0	0.00
08/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	309	0	0	0	0.00
08/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1145	1	1	1	0.00
08/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1170	1	1	1	0.00
08/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1157	1	1	1	0.00
08/05/2018	R209 On 03-May-18			Bond Future	9.01	76.3324	76.3324	76.3324	0.00
08/05/2018	R209 On 02-August-18			Bond Future	9.15	77.4420	77.0469	77.4420	76,021.00
08/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7151	8	7	8	0.00
08/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1254	1	1	1	5,000.00
08/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3061	3	3	3	0.00
08/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10659	11	11	11	0.00
08/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	907	1	1	1	0.00
08/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4184	5	4	5	435.00
08/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	312	0	0	0	500.00
08/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8098	8	8	8	0.00
08/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2118	2	2	2	0.00
08/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	279	0	0	0	5,000.00
08/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8154	9	8	9	0.00
08/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8210	9	8	9	0.00
08/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	113	0	0	0	0.00
08/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	120	0	0	0	0.00
08/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	704	1	1	1	0.00
08/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	116	0	0	0	0.00
08/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5352	5	5	5	0.00
08/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2590	2	3	2	0.00
08/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3190	3	3	3	500.00
08/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	27	0	0	0	435.00
08/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1113	1	1	1	5,000.00
08/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1681	2	2	2	500.00
08/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	196	0	0	0	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5153	5	5	5	0.00
08/05/2018	R209 On 01-November-18			Bond Future	9.20	75.6853	75.2819	75.6853	0.00
08/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74394	75	74	75	0.00
08/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74394	75	74	75	0.00
08/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6199	7	6	7	0.00
08/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74394	75	74	75	0.00
08/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3360	4	3	4	0.00
08/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9133	9	9	9	0.00
08/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6053	6	6	6	0.00
08/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1136	1	1	1	0.00
08/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	413	0	0	0	0.00
08/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1094	1	1	1	0.00
08/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2377	2	2	2	0.00
08/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/05/2018	R209 On 07-February-19			Bond Future	9.25	77.1541	76.7432	77.1541	0.00
08/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2678	3	3	3	0.00
08/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2709	3	3	3	0.00
08/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2647	3	3	3	0.00
08/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4774	5	5	5	0.00
08/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4733	5	5	5	0.00
08/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4693	4	5	4	0.00
08/05/2018	R210 On 03-May-18			Bond Future	187.86	187.8597	187.8597	187.8597	0.00
08/05/2018	R210 On 02-August-18			Bond Future	191.23	191.2105	191.2331	191.2105	2,159.00
08/05/2018	R210 On 01-November-18			Bond Future	192.20	192.1756	192.1963	192.1756	0.00
08/05/2018	R210 On 07-February-19			Bond Future	195.97	195.9460	195.9679	195.9460	0.00
08/05/2018	R212 On 03-May-18			Bond Future	154.84	154.8427	154.8427	154.8427	0.00
08/05/2018	R212 On 02-August-18			Bond Future	155.53	155.2912	155.5292	155.2912	3,975.00
08/05/2018	R212 On 01-November-18			Bond Future	158.35	158.1055	158.3457	158.1055	0.00
08/05/2018	R212 On 07-February-19			Bond Future	159.30	159.0537	159.2994	159.0537	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
08/05/2018	R213 On 03-May-18			Bond Future	8.75	88.0052	88.0052	88.0052	0.00
08/05/2018	R213 On 02-August-18			Bond Future	8.91	89.1569	88.7774	89.1569	29,247.00
08/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2386	3	2	3	0.00
08/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2345	3	2	3	0.00
08/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2304	3	2	3	0.00
08/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1333	1	1	1	0.00
08/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1358	1	1	1	0.00
08/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1307	1	1	1	0.00
08/05/2018	R213 On 01-November-18			Bond Future	8.96	87.2122	86.8245	87.2122	0.00
08/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1677	2	2	2	0.00
08/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1650	2	2	2	0.00
08/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1623	2	2	2	0.00
08/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3751	4	4	4	0.00
08/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3793	4	4	4	0.00
08/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3710	3	4	3	0.00
08/05/2018	R213 On 07-February-19			Bond Future	9.02	88.9048	88.5100	88.9048	0.00
08/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2300	2	2	2	0.00
08/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2328	3	2	3	0.00
08/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2356	3	2	3	0.00
08/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4536	4	5	4	0.00
08/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4497	4	4	4	0.00
08/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4575	4	5	4	0.00
08/05/2018	R214 On 03-May-18			Bond Future	9.12	76.2681	76.2681	76.2681	0.00
08/05/2018	R214 On 02-August-18			Bond Future	9.27	77.4003	76.8291	77.4003	29,851.00
08/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	972	1	1	1	0.00
08/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	1023	1	1	1	0.00
08/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	997	1	1	1	0.00
08/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3408	3	3	3	0.00
08/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3356	3	3	3	0.00
08/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3460	3	3	3	0.00
08/05/2018	R214 On 01-November-18			Bond Future	9.32	75.4976	74.9150	75.4976	0.00
08/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1865	2	2	2	0.00
08/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1895	2	2	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
08/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1925	2	2	2	0.00
08/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4314	4	4	4	0.00
08/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4409	4	4	4	0.00
08/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4361	4	4	4	0.00
08/05/2018	R214 On 07-February-19			Bond Future	9.37	76.9628	76.3692	76.9628	0.00
08/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2755	3	3	3	0.00
08/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2787	3	3	3	0.00
08/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2723	3	3	3	0.00
08/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5292	5	5	5	0.00
08/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5247	5	5	5	0.00
08/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5202	5	5	5	0.00
08/05/2018	R248 On 03-May-18			Bond Future	9.15	97.5988	97.5988	97.5988	0.00
08/05/2018	R248 On 02-August-18			Bond Future	9.30	99.0954	98.2613	99.0954	100,451.00
08/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1370	2	1	2	0.00
08/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1336	2	1	2	0.00
08/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1303	2	1	2	0.00
08/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4498	4	4	4	0.00
08/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4565	4	5	4	0.00
08/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4430	4	4	4	0.00
08/05/2018	R248 On 01-November-18			Bond Future	9.35	96.4426	95.5919	96.4426	0.00
08/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2479	3	2	3	0.00
08/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2557	3	3	3	0.00
08/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2518	3	3	3	0.00
08/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5755	5	6	5	0.00
08/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5694	5	6	5	0.00
08/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5817	5	6	5	0.00
08/05/2018	R248 On 07-February-19			Bond Future	9.41	98.3144	97.4475	98.3144	0.00
08/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3565	4	4	4	0.00
08/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3606	4	4	4	0.00
08/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3524	4	4	4	0.00
08/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6879	6	7	6	0.00
08/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6995	7	7	7	0.00
08/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6937	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
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