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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/09/2018 TO: 07/09/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	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
07/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	2025 On 01-November-18			Bond Future	132.44	132.1213	132.4353	132.1213	365.00
07/09/2018	2025 On 07-February-19			Bond Future	133.60	133.2818	133.6012	133.2818	0.00
07/09/2018	2025 On 02-May-19			Bond Future	135.84	135.5187	135.8445	135.5187	0.00
07/09/2018	2029 On 01-November-18			Bond Future	100.11	99.6364	100.1079	99.6364	2,210.00
07/09/2018	2029 On 07-February-19			Bond Future	102.06	101.5781	102.0584	101.5781	0.00
07/09/2018	2029 On 02-May-19			Bond Future	102.70	102.2106	102.6997	102.2106	0.00
07/09/2018	2030 On 01-November-18			Bond Future	9.56	91.1666	91.4933	91.1666	54,468.00
07/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	28	0	0	0	0.00
07/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	32	0	0	0	0.00
07/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	30	0	0	0	0.00
07/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6448	7	6	7	0.00
07/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6515	7	7	7	0.00
07/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6380	7	6	7	0.00
07/09/2018	2030 On 07-February-19			Bond Future	9.65	88.9152	89.2477	88.9152	167.00
07/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	339	0	0	0	0.00
07/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	347	0	0	0	0.00
07/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	656	1	1	1	1,920.00
07/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	355	0	0	0	0.00
07/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1711	2	2	2	0.00
07/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	406	0	0	0	0.00
07/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2293	2	2	2	1,920.00
07/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5447	6	5	6	0.00
07/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2598	3	3	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
07/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6949	7	7	7	0.00
07/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6535	7	7	7	0.00
07/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6890	7	7	7	0.00
07/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3268	3	3	3	0.00
07/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7010	7	7	7	0.00
07/09/2018	2030 On 02-May-19			Bond Future	9.73	90.3911	90.7300	90.3911	0.00
07/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2161	2	2	2	0.00
07/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2215	2	2	2	0.00
07/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2188	2	2	2	0.00
07/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4219	4	4	4	0.00
07/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4183	4	4	4	0.00
07/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4255	4	4	4	0.00
07/09/2018	2032 On 01-November-18			Bond Future	9.75	89.3930	89.7457	89.3930	40,851.00
07/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	25	0	0	0	0.00
07/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	27	0	0	0	0.00
07/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	24	0	0	0	0.00
07/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7202	8	7	8	0.00
07/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7128	7	7	7	0.00
07/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7054	7	7	7	0.00
07/09/2018	2032 On 07-February-19			Bond Future	9.84	91.1168	91.4757	91.1168	456.00
07/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	382	0	0	0	0.00
07/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	373	0	0	0	0.00
07/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	365	0	0	0	0.00
07/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7633	8	8	8	0.00
07/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7699	8	8	8	0.00
07/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7567	8	8	8	0.00
07/09/2018	2032 On 02-May-19			Bond Future	9.92	88.4744	88.8401	88.4744	0.00
07/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2475	2	2	2	0.00
07/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2505	2	3	2	0.00
07/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2534	2	3	2	0.00
07/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4442	5	4	5	0.00
07/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4519	5	5	5	0.00
07/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4480	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2018	2033 On 01-November-18			Bond Future	102.45	101.6935	102.4519	101.6935	6,373.00
07/09/2018	2033 On 07-February-19			Bond Future	104.45	103.6754	104.4481	103.6754	0.00
07/09/2018	2033 On 02-May-19			Bond Future	105.06	104.2710	105.0574	104.2710	0.00
07/09/2018	2037 On 01-November-18			Bond Future	9.94	89.7934	90.1839	89.7934	52,651.00
07/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	37	0	0	0	0.00
07/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	42	0	0	0	0.00
07/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	40	0	0	0	0.00
07/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7485	8	7	8	0.00
07/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7402	8	7	8	0.00
07/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7568	8	8	8	0.00
07/09/2018	2037 On 07-February-19			Bond Future	10.03	87.2650	87.6623	87.2650	650.00
07/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	466	0	0	0	0.00
07/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	477	0	0	0	0.00
07/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	488	0	0	0	0.00
07/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8094	8	8	8	0.00
07/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8242	9	8	9	0.00
07/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8168	9	8	9	0.00
07/09/2018	2037 On 02-May-19			Bond Future	10.10	88.7134	89.1183	88.7134	0.00
07/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2768	3	3	3	0.00
07/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2801	3	3	3	0.00
07/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2736	3	3	3	0.00
07/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5089	5	5	5	0.00
07/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5045	5	5	5	0.00
07/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5001	5	5	5	0.00
07/09/2018	2038 On 01-November-18			Bond Future	122.19	122.1880	122.1897	122.1880	9,825.00
07/09/2018	2038 On 07-February-19			Bond Future	122.98	122.9780	122.9791	122.9780	0.00
07/09/2018	2038 On 02-May-19			Bond Future	125.04	125.0420	125.0441	125.0420	0.00
07/09/2018	2040 On 01-November-18			Bond Future	10.02	93.0916	93.4687	93.0916	25,392.00
07/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	39	0	0	0	0.00
07/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	80	0	0	0	3,940.00
07/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	1058	1	1	1	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	37	0	0	0	0.00
07/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	1	0	0	0	2,950.00
07/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	44	0	0	0	2,950.00
07/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	41	0	0	0	0.00
07/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1771	2	2	2	3,940.00
07/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8014	8	8	8	0.00
07/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8285	9	8	9	0.00
07/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13783	14	14	14	0.00
07/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1931	2	2	2	0.00
07/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8104	8	8	8	0.00
07/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2867	3	3	3	0.00
07/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8195	9	8	9	0.00
07/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7131	7	7	7	0.00
07/09/2018	2040 On 07-February-19			Bond Future	10.10	90.3762	90.7599	90.3762	100.00
07/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	473	0	0	0	0.00
07/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	496	0	0	0	0.00
07/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	484	0	0	0	0.00
07/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8904	9	9	9	0.00
07/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8985	9	9	9	0.00
07/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8823	9	9	9	0.00
07/09/2018	2040 On 02-May-19			Bond Future	10.18	91.8764	92.2673	91.8764	0.00
07/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	3076	3	3	3	0.00
07/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	3041	3	3	3	0.00
07/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	3005	3	3	3	0.00
07/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5350	6	5	6	0.00
07/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5397	6	5	6	0.00
07/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5304	6	5	6	0.00
07/09/2018	2044 On 01-November-18			Bond Future	10.06	90.0080	90.3885	90.0080	39,021.00
07/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	37	0	0	0	0.00
07/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	39	0	0	0	0.00
07/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	41	0	0	0	0.00
07/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8232	9	8	9	0.00
07/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8139	9	8	9	0.00

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07/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8325	9	8	9	0.00
07/09/2018	2044 On 07-February-19			Bond Future	10.14	87.3583	87.7457	87.3583	108.00
07/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	503	0	1	0	0.00
07/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	514	0	1	0	0.00
07/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	491	0	0	0	0.00
07/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9032	9	9	9	0.00
07/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8949	9	9	9	0.00
07/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8867	9	9	9	0.00
07/09/2018	2044 On 02-May-19			Bond Future	10.21	88.8083	89.2029	88.8083	0.00
07/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	3010	3	3	3	0.00
07/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	3082	3	3	3	0.00
07/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	3046	3	3	3	0.00
07/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5454	6	5	6	0.00
07/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5502	6	6	6	0.00
07/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5550	6	6	6	0.00
07/09/2018	2046 On 01-November-18			Bond Future	115.67	115.0059	115.6720	115.0059	12,067.00
07/09/2018	2046 On 07-February-19			Bond Future	117.93	117.2471	117.9256	117.2471	0.00
07/09/2018	2046 On 02-May-19			Bond Future	118.22	117.5298	118.2206	117.5298	0.00
07/09/2018	2050 On 01-November-18			Bond Future	121.53	120.7608	121.5263	120.7608	9,987.00
07/09/2018	2050 On 07-February-19			Bond Future	122.12	121.3430	122.1227	121.3430	0.00
07/09/2018	2050 On 02-May-19			Bond Future	124.17	123.3793	124.1734	123.3793	0.00
07/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	AL37 On 01-November-18			Index Future	587.63	586.5280	587.6330	586.5280	0.00
07/09/2018	AL37 On 07-February-19			Index Future	598.96	597.8390	598.9610	597.8390	0.00
07/09/2018	AL37 On 02-May-19			Index Future	608.91	607.7670	608.9130	607.7670	0.00
07/09/2018	AL7T On 01-November-18			Index Future	679.24	677.1990	679.2430	677.1990	0.00

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07/09/2018	AL7T On 07-February-19			Index Future	692.34	690.2590	692.3370	690.2590	0.00
07/09/2018	AL7T On 02-May-19			Index Future	703.84	701.7210	703.8400	701.7210	0.00
07/09/2018	ALBI On 01-November-18			Index Future	614.50	612.3540	614.4970	612.3540	865.00
07/09/2018	ALBI On 07-February-19			Index Future	626.34	624.1630	626.3430	624.1630	57.00
07/09/2018	ALBI On 02-May-19			Index Future	636.75	634.5280	636.7500	634.5280	0.00
07/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	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
07/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2018	ES33 On 01-November-18			Bond Future	11.19	74.3237	74.6228	74.3237	9,466.00
07/09/2018	ES33 On 07-February-19			Bond Future	11.33	75.7570	76.0614	75.7570	0.00
07/09/2018	ES33 On 02-May-19			Bond Future	11.45	73.2254	73.5355	73.2254	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
07/09/2018	ES42 On 01-November-18			Bond Future	11.41	76.3300	76.6352	76.3300	7,957.00
07/09/2018	ES42 On 07-February-19			Bond Future	11.55	77.8018	78.1123	77.8018	0.00
07/09/2018	ES42 On 02-May-19			Bond Future	11.66	74.8334	75.1498	74.8334	0.00
07/09/2018	GOVI On 01-November-18			GOVI	608.88	606.6200	608.8780	606.6200	463.00
07/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	446320	47	45	47	0.00
07/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	446120	47	45	47	0.00
07/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	446220	47	45	47	0.00
07/09/2018	GOVI On 07-February-19			GOVI	620.62	618.3180	620.6160	618.3180	0.00
07/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	458940	48	46	48	0.00
07/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	459040	48	46	48	0.00
07/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	459140	48	46	48	0.00
07/09/2018	GOVI On 02-May-19			GOVI	630.93	628.5860	630.9280	628.5860	0.00
07/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
07/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	169520	19	17	19	0.00
07/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	169320	19	17	19	0.00
07/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	169420	19	17	19	0.00
07/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2018	IGOV On 01-November-18			Index Future	251.93	251.9820	251.9330	251.9820	746.00
07/09/2018	IGOV On 07-February-19			Index Future	256.84	256.8930	256.8420	256.8930	0.00
07/09/2018	IGOV On 02-May-19			Index Future	261.16	261.2050	261.1550	261.2050	0.00
07/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
07/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	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
07/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.6300	99.6300	99.6300	0.00
07/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.13	102.1400	102.1300	102.1400	0.00
07/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.12	100.1300	100.1200	100.1300	0.00
07/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
07/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
07/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
07/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.87	99.8800	99.8700	99.8800	0.00
07/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.12	102.1400	102.1200	102.1400	0.00
07/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.20	103.2200	103.2000	103.2200	0.00
07/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.38	99.4000	99.3800	99.4000	0.00
07/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.09	103.1200	103.0900	103.1200	0.00
07/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.26	100.2900	100.2600	100.2900	0.00
07/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.23	97.2600	97.2300	97.2600	0.00
07/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.58	96.6100	96.5800	96.6100	0.00
07/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.90	95.9200	95.9000	95.9200	0.00
07/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.20	96.2300	96.2000	96.2300	0.00
07/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.48	98.5300	98.4800	98.5300	51.00
07/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.69	98.7600	98.6900	98.7600	0.00
07/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.98	100.0800	99.9800	100.0800	0.00
07/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.97	104.0900	103.9700	104.0900	0.00
07/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.31	105.4300	105.3100	105.4300	0.00
07/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.85	98.9700	98.8500	98.9700	0.00
07/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.94	105.0600	104.9400	105.0600	0.00
07/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.57	100.6900	100.5700	100.6900	0.00
07/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.91	98.0900	97.9100	98.0900	0.00
07/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.03	95.2100	95.0300	95.2100	0.00
07/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.86	94.0400	93.8600	94.0400	0.00
07/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.06	96.2400	96.0600	96.2400	0.00
07/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.84	100.0200	99.8400	100.0200	0.00
07/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.46	98.6500	98.4600	98.6500	0.00
07/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.55	100.7400	100.5500	100.7400	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
07/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.97	106.1600	105.9700	106.1600	0.00
07/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.36	106.5400	106.3600	106.5400	0.00
07/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.03	100.2200	100.0300	100.2200	0.00
07/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.12	107.3100	107.1200	107.3100	0.00
07/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.84	101.0300	100.8400	101.0300	0.00
07/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
07/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
07/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
07/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
07/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
07/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
07/09/2018	R023 On 01-November-18			Bond Future	8.62	98.1553	98.3401	98.1553	38,272.00
07/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6566	6	7	6	0.00
07/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6535	6	7	6	0.00
07/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6503	6	7	6	0.00
07/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
07/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
07/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
07/09/2018	R023 On 07-February-19			Bond Future	8.73	100.0482	100.2359	100.0482	0.00
07/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5905	6	6	6	0.00
07/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5962	6	6	6	0.00
07/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5934	6	6	6	0.00
07/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	103	0	0	0	0.00
07/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	101	0	0	0	0.00
07/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	105	0	0	0	0.00
07/09/2018	R023 On 02-May-19			Bond Future	8.83	97.7820	97.9737	97.7820	0.00
07/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	981	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
07/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	967	1	1	1	0.00
07/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	952	1	1	1	0.00
07/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2163	2	2	2	0.00
07/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2181	2	2	2	0.00
07/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2146	2	2	2	0.00
07/09/2018	R035 On 01-November-18			Bond Future	9.89	93.0994	93.4891	93.0994	73,994.00
07/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	34	0	0	0	0.00
07/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	32	0	0	0	0.00
07/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	30	0	0	0	0.00
07/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7695	8	8	8	0.00
07/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7778	8	8	8	0.00
07/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7612	8	8	8	0.00
07/09/2018	R035 On 07-February-19			Bond Future	9.98	94.8948	95.2914	94.8948	298.00
07/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	417	0	0	0	0.00
07/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	437	0	0	0	0.00
07/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	427	0	0	0	0.00
07/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8373	9	8	9	0.00
07/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8299	9	8	9	0.00
07/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8447	9	8	9	0.00
07/09/2018	R035 On 02-May-19			Bond Future	10.05	91.9729	92.3769	91.9729	0.00
07/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2688	3	3	3	0.00
07/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2721	3	3	3	0.00
07/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2655	2	3	2	0.00
07/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5062	5	5	5	0.00
07/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4976	5	5	5	0.00
07/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5019	5	5	5	0.00
07/09/2018	R186 On 01-November-18			Bond Future	9.18	111.0607	111.3699	111.0607	67,382.00
07/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	141	0	0	0	0.00
07/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	101	0	0	0	5,000.00
07/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	599	1	1	1	0.00
07/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1172	1	1	1	0.00
07/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	135	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
07/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	148	0	0	0	0.00
07/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	6	0	0	0	5,000.00
07/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2282	3	2	3	2,500.00
07/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1419	2	1	2	5,000.00
07/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4143	4	4	4	0.00
07/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7560	8	8	8	0.00
07/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4032	4	4	4	0.00
07/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4087	4	4	4	0.00
07/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4482	5	4	5	0.00
07/09/2018	R186 On 07-February-19			Bond Future	9.28	107.8976	108.2120	107.8976	719.00
07/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	255	0	0	0	0.00
07/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	505	0	1	0	1,000.00
07/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	268	0	0	0	0.00
07/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	926	1	1	1	1,170.00
07/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4453	4	4	4	0.00
07/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2160	2	2	2	1,170.00
07/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	324	0	0	0	210.00
07/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1677	2	2	2	0.00
07/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	262	0	0	0	0.00
07/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4537	4	5	4	0.00
07/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6131	6	6	6	0.00
07/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6679	7	7	7	0.00
07/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5092	5	5	5	0.00
07/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3894	4	4	4	0.00
07/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	967	1	1	1	1,000.00
07/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6568	7	7	7	0.00
07/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2209	2	2	2	0.00
07/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2707	3	3	3	1,000.00
07/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6623	7	7	7	0.00
07/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	942	1	1	1	1,170.00
07/09/2018	R186 On 02-May-19			Bond Future	9.37	109.6888	110.0094	109.6888	0.00
07/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1856	2	2	2	0.00
07/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1832	2	2	2	0.00
07/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1807	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
07/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3786	4	4	4	0.00
07/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3818	4	4	4	0.00
07/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3754	4	4	4	0.00
07/09/2018	R197 On 01-November-18			Bond Future	301.13	300.7166	301.1285	300.7166	2,353.00
07/09/2018	R197 On 07-February-19			Bond Future	299.65	299.2268	299.6452	299.2268	0.00
07/09/2018	R197 On 02-May-19			Bond Future	304.68	304.2487	304.6765	304.2487	0.00
07/09/2018	R202 On 01-November-18			Bond Future	233.80	233.8003	233.8035	233.8003	10,129.00
07/09/2018	R202 On 07-February-19			Bond Future	234.45	234.4525	234.4547	234.4525	0.00
07/09/2018	R202 On 02-May-19			Bond Future	238.39	238.3876	238.3916	238.3876	0.00
07/09/2018	R207 On 01-November-18			Bond Future	7.84	101.5171	101.5753	101.5171	19,671.00
07/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	0	0	0.00
07/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	0	0	0.00
07/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	0	0	0.00
07/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1232	1	1	1	0.00
07/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1220	1	1	1	0.00
07/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1209	1	1	1	0.00
07/09/2018	R207 On 07-February-19			Bond Future	8.01	99.8298	99.8884	99.8298	0.00
07/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	0	0	0.00
07/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	0	0	0.00
07/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	0	0	0.00
07/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1309	1	1	1	0.00
07/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1318	1	1	1	0.00
07/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1301	1	1	1	0.00
07/09/2018	R207 On 02-May-19			Bond Future	8.28	101.4871	101.5477	101.4871	0.00
07/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	59	0	0	0	0.00
07/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	63	0	0	0	0.00
07/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	61	0	0	0	0.00
07/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	496	1	0	1	0.00
07/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	491	1	0	1	0.00
07/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	501	1	1	1	0.00
07/09/2018	R208 On 01-November-18			Bond Future	8.11	97.6647	97.7681	97.6647	29,548.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	5	0	0	0	0.00
07/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	5	0	0	0	0.00
07/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	5	0	0	0	0.00
07/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2111	2	2	2	0.00
07/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2154	2	2	2	0.00
07/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2133	2	2	2	0.00
07/09/2018	R208 On 07-February-19			Bond Future	8.23	99.5480	99.6528	99.5480	0.00
07/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	27	0	0	0	0.00
07/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	26	0	0	0	0.00
07/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	26	0	0	0	0.00
07/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2225	2	2	2	0.00
07/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2262	2	2	2	0.00
07/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2243	2	2	2	0.00
07/09/2018	R208 On 02-May-19			Bond Future	8.35	97.8011	97.9085	97.8011	0.00
07/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	472	0	0	0	0.00
07/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	480	0	0	0	0.00
07/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	488	0	0	0	0.00
07/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1020	1	1	1	0.00
07/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1038	1	1	1	0.00
07/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1029	1	1	1	0.00
07/09/2018	R209 On 01-November-18			Bond Future	9.85	70.6224	70.9509	70.6224	127,327.00
07/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70063	70	70	70	0.00
07/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	36	0	0	0	2,000.00
07/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1371	1	1	1	0.00
07/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	57	0	0	0	0.00
07/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	2005	2	2	2	0.00
07/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	862	1	1	1	2,000.00
07/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	503	0	1	0	0.00
07/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70063	70	70	70	0.00
07/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1891	2	2	2	0.00
07/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70063	70	70	70	0.00
07/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	307	0	0	0	0.00
07/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	539	0	1	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
07/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1928	2	2	2	0.00
07/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1436	1	1	1	0.00
07/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1780	2	2	2	0.00
07/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4643	4	5	4	0.00
07/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	60	0	0	0	760.00
07/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2873	3	3	3	0.00
07/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	254	0	0	0	0.00
07/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1194	1	1	1	0.00
07/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1484	2	1	2	0.00
07/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5855	6	6	6	0.00
07/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5924	6	6	6	0.00
07/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1043	1	1	1	5,850.00
07/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2203	2	2	2	0.00
07/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2971	3	3	3	760.00
07/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1547	2	2	2	760.00
07/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1117	1	1	1	0.00
07/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1092	1	1	1	2,000.00
07/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3655	4	4	4	0.00
07/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6552	7	7	7	0.00
07/09/2018	R209 On 07-February-19			Bond Future	9.93	71.9843	72.3186	71.9843	340.00
07/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	424	0	0	0	0.00
07/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	434	0	0	0	0.00
07/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3532	3	4	3	0.00
07/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	415	0	0	0	0.00
07/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1454	1	1	1	4,000.00
07/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	513	0	1	0	4,000.00
07/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6424	7	6	7	0.00
07/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6967	7	7	7	0.00
07/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3941	4	4	4	0.00
07/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6904	7	7	7	0.00
07/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6842	7	7	7	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
07/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1837	2	2	2	4,000.00
07/09/2018	R209 On 02-May-19			Bond Future	9.99	70.0315	70.3721	70.0315	0.00
07/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2402	2	2	2	0.00
07/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2374	2	2	2	0.00
07/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2430	2	2	2	0.00
07/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4360	5	4	5	0.00
07/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4324	5	4	5	0.00
07/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4287	4	4	4	0.00
07/09/2018	R210 On 01-November-18			Bond Future	184.84	184.3729	184.8390	184.3729	2,414.00
07/09/2018	R210 On 07-February-19			Bond Future	188.44	187.9660	188.4405	187.9660	0.00
07/09/2018	R210 On 02-May-19			Bond Future	189.05	188.5662	189.0499	188.5662	0.00
07/09/2018	R212 On 01-November-18			Bond Future	155.45	155.3460	155.4459	155.3460	3,476.00
07/09/2018	R212 On 07-February-19			Bond Future	156.32	156.2184	156.3195	156.2184	0.00
07/09/2018	R212 On 02-May-19			Bond Future	158.94	158.8403	158.9443	158.8403	0.00
07/09/2018	R213 On 01-November-18			Bond Future	9.65	82.0813	82.4011	82.0813	32,893.00
07/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	30	0	0	0	0.00
07/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	28	0	0	0	0.00
07/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	27	0	0	0	0.00
07/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6553	7	7	7	0.00
07/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6621	7	7	7	0.00
07/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6486	7	6	7	0.00
07/09/2018	R213 On 07-February-19			Bond Future	9.74	83.6642	83.9896	83.6642	112.00
07/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	320	0	0	0	0.00
07/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	328	0	0	0	0.00
07/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	335	0	0	0	0.00
07/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7056	7	7	7	0.00
07/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6996	7	7	7	0.00
07/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7116	7	7	7	0.00
07/09/2018	R213 On 02-May-19			Bond Future	9.82	81.5060	81.8376	81.5060	0.00
07/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2165	2	2	2	0.00
07/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	2138	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
07/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	2111	2	2	2	0.00
07/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4110	4	4	4	0.00
07/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4145	4	4	4	0.00
07/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4076	4	4	4	0.00
07/09/2018	R214 On 01-November-18			Bond Future	10.01	69.7543	70.0607	69.7543	28,473.00
07/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	22	0	0	0	0.00
07/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	24	0	0	0	0.00
07/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	25	0	0	0	0.00
07/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7268	8	7	8	0.00
07/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7421	8	7	8	0.00
07/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7344	8	7	8	0.00
07/09/2018	R214 On 07-February-19			Bond Future	10.09	71.0995	71.4113	71.0995	0.00
07/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	363	0	0	0	0.00
07/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	371	0	0	0	0.00
07/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	355	0	0	0	0.00
07/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7881	8	8	8	0.00
07/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7812	8	8	8	0.00
07/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7744	8	8	8	0.00
07/09/2018	R214 On 02-May-19			Bond Future	10.16	68.9860	69.3037	68.9860	0.00
07/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2541	2	3	2	0.00
07/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2483	2	2	2	0.00
07/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2512	2	3	2	0.00
07/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4489	5	4	5	0.00
07/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4450	5	4	5	0.00
07/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4527	5	5	5	0.00
07/09/2018	R248 On 01-November-18			Bond Future	10.05	89.0049	89.3946	89.0049	99,873.00
07/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	20	0	0	0	0.00
07/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	22	0	0	0	0.00
07/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	21	0	0	0	0.00
07/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9455	10	9	10	0.00
07/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9357	10	9	10	0.00
07/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9554	10	10	10	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
07/09/2018	R248 On 07-February-19			Bond Future	10.13	90.7214	91.1179	90.7214	0.00
07/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	393	0	0	0	0.00
07/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	383	0	0	0	0.00
07/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	403	0	0	0	0.00
07/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10006	10	10	10	0.00
07/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10185	11	10	11	0.00
07/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10095	10	10	10	0.00
07/09/2018	R248 On 02-May-19			Bond Future	10.20	87.7935	88.1975	87.7935	0.00
07/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	3117	3	3	3	0.00
07/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	3154	3	3	3	0.00
07/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	3081	3	3	3	0.00
07/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5565	6	6	6	0.00
07/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5663	6	6	6	0.00
07/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5614	6	6	6	0.00