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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	2025 On 03-May-18			Bond Future	133.12	132.9431	133.1209	132.9431	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	89	0	89	0	0.00
07/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	79	0	79	0	0.00
07/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	99	0	99	0	0.00
07/03/2018	2025 On 02-August-18			Bond Future	134.21	134.0279	134.2096	134.0279	0.00
07/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2450	3	2450	3	0.00
07/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2460	3	2460	3	0.00
07/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2440	3	2440	3	0.00
07/03/2018	2029 On 03-May-18			Bond Future	100.14	100.1297	100.1384	100.1297	1,370.00
07/03/2018	2029 On 02-August-18			Bond Future	102.00	101.9865	101.9957	101.9865	0.00
07/03/2018	2030 On 03-May-18			Bond Future	8.58	98.0956	8.5799	98.0956	90,536.00
07/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6258	6	6258	6	0.00
07/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6382	7	6382	7	0.00
07/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6320	7	6320	7	0.00
07/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	79	0	79	0	0.00
07/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	76	0	76	0	0.00
07/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	82	0	82	0	0.00
07/03/2018	2030 On 02-August-18			Bond Future	8.62	95.9043	8.6191	95.9043	127.00
07/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6249	6	6249	6	0.00
07/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1877	2	1877	2	7,850.00
07/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3475	4	3475	4	7,850.00
07/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6304	6	6304	6	0.00
07/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6467	7	6467	7	0.00
07/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6195	6	6195	6	0.00
07/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	574	1	574	1	7,850.00
07/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	603	1	603	1	0.00
07/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	623	1	623	1	0.00
07/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1473	1	1473	1	0.00
07/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	613	1	613	1	0.00

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07/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2643	3	2643	3	0.00
07/03/2018	2032 On 03-May-18			Bond Future	8.79	96.7796	8.7904	96.7796	61,957.00
07/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6758	7	6758	7	0.00
07/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6824	7	6824	7	0.00
07/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6890	7	6890	7	0.00
07/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	97	0	97	0	0.00
07/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	104	0	104	0	0.00
07/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	100	0	100	0	0.00
07/03/2018	2032 On 02-August-18			Bond Future	8.83	98.5696	8.8300	98.5696	2.00
07/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6868	7	6868	7	0.00
07/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6810	7	6810	7	0.00
07/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6752	7	6752	7	0.00
07/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	719	1	719	1	0.00
07/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	731	1	731	1	0.00
07/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	708	1	708	1	0.00
07/03/2018	2033 On 03-May-18			Bond Future	102.97	103.2273	102.9728	103.2273	6,055.00
07/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4717	4	4717	4	0.00
07/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4727	4	4727	4	0.00
07/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4737	4	4737	4	0.00
07/03/2018	2033 On 02-August-18			Bond Future	104.88	105.1414	104.8827	105.1414	0.00
07/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	5047	5	5047	5	0.00
07/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	5057	5	5057	5	0.00
07/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	5037	5	5037	5	0.00
07/03/2018	2037 On 03-May-18			Bond Future	9.04	97.6007	9.0432	97.6007	48,380.00
07/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7641	8	7641	8	0.00
07/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7785	8	7785	8	0.00
07/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7713	8	7713	8	0.00
07/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	134	0	134	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
07/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	138	0	138	0	0.00
07/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	130	0	130	0	0.00
07/03/2018	2037 On 02-August-18			Bond Future	9.09	95.1498	9.0881	95.1498	731.00
07/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7779	8	7779	8	0.00
07/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7842	8	7842	8	0.00
07/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7906	8	7906	8	0.00
07/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	822	1	822	1	0.00
07/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	847	1	847	1	0.00
07/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	834	1	834	1	0.00
07/03/2018	2038 On 03-May-18			Bond Future	125.78	124.7831	125.7775	124.7831	8,991.00
07/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	6513	8	6513	8	0.00
07/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	6493	7	6493	7	0.00
07/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	6503	7	6503	7	0.00
07/03/2018	2038 On 02-August-18			Bond Future	126.56	125.5440	126.5574	125.5440	0.00
07/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	7973	9	7973	9	0.00
07/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	7983	9	7983	9	0.00
07/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	7993	9	7993	9	0.00
07/03/2018	2040 On 03-May-18			Bond Future	9.10	101.7852	9.0980	101.7852	39,345.00
07/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8586	9	8586	9	0.00
07/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	194	0	194	0	1,011.00
07/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8509	9	8509	9	0.00
07/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1445	2	1445	2	1,239.00
07/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	8048	8	8048	8	1,500.00
07/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8663	9	8663	9	0.00
07/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2367	2	2367	2	0.00
07/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	139	0	139	0	0.00
07/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	166	0	166	0	0.00
07/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	135	0	135	0	0.00

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07/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6036	6	6036	6	0.00
07/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	131	0	131	0	0.00
07/03/2018	2040 On 02-August-18			Bond Future	9.14	99.1614	9.1426	99.1614	420.00
07/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8753	9	8753	9	0.00
07/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8685	9	8685	9	0.00
07/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8617	9	8617	9	0.00
07/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	921	1	921	1	0.00
07/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	934	1	934	1	0.00
07/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	907	1	907	1	0.00
07/03/2018	2044 On 03-May-18			Bond Future	9.14	98.7859	9.1423	98.7859	23,703.00
07/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8681	9	8681	9	0.00
07/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8605	9	8605	9	0.00
07/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8528	9	8528	9	0.00
07/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	157	0	157	0	0.00
07/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	161	0	161	0	0.00
07/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	151	0	151	0	0.00
07/03/2018	2044 On 02-August-18			Bond Future	9.19	96.2318	9.1858	96.2318	0.00
07/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8597	9	8597	9	0.00
07/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8733	9	8733	9	0.00
07/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8665	9	8665	9	0.00
07/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	974	1	974	1	0.00
07/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	960	1	960	1	0.00
07/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	988	1	988	1	0.00
07/03/2018	2046 On 03-May-18			Bond Future	117.52	117.2810	117.5246	117.2810	10,874.00
07/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10415	11	10415	11	0.00
07/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10425	11	10425	11	0.00
07/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10405	11	10405	11	0.00
07/03/2018	2046 On 02-August-18			Bond Future	119.70	119.4557	119.7043	119.4557	0.00
07/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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07/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9086	9	9086	9	0.00
07/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9066	9	9066	9	0.00
07/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9076	9	9076	9	0.00
07/03/2018	2050 On 03-May-18			Bond Future	124.82	124.5354	124.8177	124.5354	9,788.00
07/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	10812	11	10812	11	0.00
07/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	10792	11	10792	11	0.00
07/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	10802	11	10802	11	0.00
07/03/2018	2050 On 02-August-18			Bond Future	125.40	125.1120	125.3998	125.1120	0.00
07/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
07/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12140	12	12140	12	0.00
07/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12120	12	12120	12	0.00
07/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12130	12	12130	12	0.00
07/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	AL37 On 03-May-18			Index Future	589.67	590.2170	589.6680	590.2170	0.00
07/03/2018	AL37 On 02-August-18			Index Future	600.58	601.1350	600.5780	601.1350	0.00
07/03/2018	AL7T On 03-May-18			Index Future	690.98	692.2560	690.9750	692.2560	0.00
07/03/2018	AL7T On 02-August-18			Index Future	703.76	705.0620	703.7600	705.0620	0.00
07/03/2018	ALBI On 03-May-18			Index Future	630.36	631.7610	630.3610	631.7610	814.00
07/03/2018	ALBI On 02-August-18			Index Future	642.02	643.4470	642.0240	643.4470	0.00
07/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2018	EL28 On 03-May-18			Bond Future	129.26	129.3533	129.2563	129.3533	0.00
07/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
07/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
07/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
07/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3924	4	3924	4	0.00
07/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3934	4	3934	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
07/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3944	4	3944	4	0.00
07/03/2018	EL28 On 02-August-18			Bond Future	131.65	131.7518	131.6536	131.7518	0.00
07/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
07/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
07/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
07/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3286	3	3286	3	0.00
07/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3296	3	3296	3	0.00
07/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3276	3	3276	3	0.00
07/03/2018	ES33 On 03-May-18			Bond Future	10.37	79.4267	10.3725	79.4267	9,466.00
07/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5007	5	5007	5	0.00
07/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5122	5	5122	5	0.00
07/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5065	5	5065	5	0.00
07/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
07/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
07/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
07/03/2018	ES33 On 02-August-18			Bond Future	10.46	80.8958	10.4584	80.8958	0.00
07/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4100	4	4100	4	0.00
07/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4158	4	4158	4	0.00
07/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4216	4	4216	4	0.00
07/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
07/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
07/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
07/03/2018	ES42 On 03-May-18			Bond Future	10.50	83.0738	10.5027	83.0738	7,957.00
07/03/2018	ES42 On 02-August-18			Bond Future	10.58	84.6101	10.5846	84.6101	0.00
07/03/2018	GOVI On 03-May-18			GOVI	627.67	629.0320	627.6660	629.0320	610.00
07/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	373760	39	373760	39	0.00
07/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	373960	39	373960	39	0.00
07/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	373860	39	373860	39	0.00
07/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
07/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
07/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
07/03/2018	GOVI On 02-August-18			GOVI	639.28	640.6670	639.2800	640.6670	0.00
07/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	335700	35	335700	35	0.00
07/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	335600	35	335600	35	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
07/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	335800	35	335800	35	0.00
07/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
07/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
07/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
07/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2018	IGOV On 03-May-18			Index Future	252.24	251.9920	252.2370	251.9920	1,128.00
07/03/2018	IGOV On 02-August-18			Index Future	256.92	256.6650	256.9150	256.6650	0.00
07/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
07/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
07/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0100	100.0200	100.0100	0.00
07/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4300	100.4400	100.4300	0.00
07/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.3900	99.4200	99.3900	0.00
07/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
07/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
07/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
07/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8000	98.8200	98.8000	0.00
07/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1500	99.1700	99.1500	0.00
07/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4500	99.4800	99.4500	0.00
07/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.81	99.7700	99.8100	99.7700	0.00
07/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.6400	100.6900	100.6400	0.00
07/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.37	98.3100	98.3700	98.3100	0.00
07/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.63	95.5900	95.6300	95.5900	0.00
07/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.78	94.7300	94.7800	94.7300	0.00
07/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.90	93.8400	93.9000	93.8400	0.00
07/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.99	93.9100	93.9900	93.9100	0.00
07/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.12	96.0100	96.1200	96.0100	51.00
07/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.18	96.0700	96.1800	96.0700	0.00
07/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.29	97.1800	97.2900	97.1800	0.00
07/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.42	99.3100	99.4200	99.3100	0.00
07/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.60	100.5000	100.6000	100.5000	0.00
07/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.62	95.5100	95.6200	95.5100	0.00
07/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.18	93.0200	93.1800	93.0200	0.00
07/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.10	89.9400	90.1000	89.9400	0.00
07/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.78	88.6200	88.7800	88.6200	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
07/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.90	90.7400	90.9000	90.7400	0.00
07/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.67	94.5000	94.6700	94.5000	0.00
07/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.18	93.0000	93.1800	93.0000	0.00
07/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.21	95.0100	95.2100	95.0100	0.00
07/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.92	98.7000	98.9200	98.7000	0.00
07/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.22	98.9900	99.2200	98.9900	0.00
07/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.37	94.1100	94.3700	94.1100	0.00
07/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
07/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
07/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
07/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
07/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
07/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
07/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
07/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
07/03/2018	R023 On 03-May-18			Bond Future	7.46	102.7005	7.4589	102.7005	73,515.00
07/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3223	3	3223	3	0.00
07/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3260	3	3260	3	0.00
07/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3297	3	3297	3	0.00
07/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6664	7	6664	7	0.00
07/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
07/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	30	0	30	0	0.00
07/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	29	0	29	0	0.00
07/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	31	0	31	0	0.00
07/03/2018	R035 On 03-May-18			Bond Future	8.95	101.2455	8.9451	101.2455	66,773.00
07/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7893	8	7893	8	0.00
07/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1468	2	1468	2	1,000.00
07/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3670	4	3670	4	0.00
07/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7964	8	7964	8	0.00
07/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7823	8	7823	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
07/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	186	0	186	0	0.00
07/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1105	1	1105	1	1,000.00
07/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	181	0	181	0	0.00
07/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	175	0	175	0	0.00
07/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3162	3	3162	3	0.00
07/03/2018	R035 On 02-August-18			Bond Future	8.99	103.1182	8.9852	103.1182	3.00
07/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5784	6	5784	6	0.00
07/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5889	6	5889	6	0.00
07/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5836	6	5836	6	0.00
07/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2142	2	2142	2	0.00
07/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2170	2	2170	2	0.00
07/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2198	2	2198	2	0.00
07/03/2018	R186 On 03-May-18			Bond Future	8.13	118.6552	8.1288	118.6552	200,169.00
07/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5286	5	5286	5	0.00
07/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7505	8	7505	8	1,120.00
07/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12462	13	12462	13	0.00
07/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5226	5	5226	5	0.00
07/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3887	4	3887	4	0.00
07/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2851	3	2851	3	0.00
07/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	447	1	447	1	500.00
07/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10192	10	10192	10	0.00
07/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6844	7	6844	7	0.00
07/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3943	4	3943	4	0.00
07/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4812	5	4812	5	0.00
07/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5167	5	5167	5	0.00
07/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10015	10	10015	10	0.00
07/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2347	3	2347	3	7.00
07/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	793	1	793	1	7.00
07/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2110	2	2110	2	0.00
07/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2595	3	2595	3	0.00
07/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	216	0	216	0	0.00
07/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	209	0	209	0	0.00
07/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	405	0	405	0	3,500.00
07/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	32	0	32	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
07/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	96	0	96	0	0.00
07/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	123	0	123	0	4,745.00
07/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
07/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	644	1	644	1	500.00
07/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	474	0	474	0	0.00
07/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	100	0	100	0	0.00
07/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	2	0	2	0	10,640.00
07/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	554	1	554	1	3,500.00
07/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1658	2	1658	2	0.00
07/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	19	0	19	0	0.00
07/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2330	2	2330	2	0.00
07/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	93	0	93	0	0.00
07/03/2018	R186 On 02-August-18			Bond Future	8.16	115.5496	8.1565	115.5496	191.00
07/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3262	3	3262	3	0.00
07/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2365	2	2365	2	1,470.00
07/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3219	3	3219	3	0.00
07/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	450	0	450	0	1,470.00
07/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3306	3	3306	3	0.00
07/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1758	2	1758	2	0.00
07/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4837	5	4837	5	0.00
07/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1263	1	1263	1	0.00
07/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1223	1	1223	1	0.00
07/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1243	1	1243	1	0.00
07/03/2018	R186 On 01-November-18			Bond Future	8.18	117.7178	8.1803	117.7178	0.00
07/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3644	4	3644	4	5,000.00
07/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3929	4	3929	4	0.00
07/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6703	7	6703	7	0.00
07/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3888	4	3888	4	0.00
07/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1903	2	1903	2	5,000.00
07/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3970	4	3970	4	0.00
07/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	809	1	809	1	5,000.00
07/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1754	2	1754	2	0.00
07/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3315	3	3315	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
07/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1713	2	1713	2	0.00
07/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1733	2	1733	2	0.00
07/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1883	2	1883	2	0.00
07/03/2018	R197 On 03-May-18			Bond Future	306.09	306.0788	306.0914	306.0788	2,388.00
07/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1651	2	1651	2	0.00
07/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1631	2	1631	2	0.00
07/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1641	2	1641	2	0.00
07/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R202 On 03-May-18			Bond Future	236.08	236.0597	236.0823	236.0597	23,064.00
07/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	12	0	12	0	0.00
07/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	12	0	12	0	0.00
07/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	12	0	12	0	0.00
07/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11419	11	11419	11	0.00
07/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11399	11	11399	11	0.00
07/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11409	11	11409	11	0.00
07/03/2018	R204 On 03-May-18			Bond Future	6.26	104.0970	6.2586	104.0970	22,162.00
07/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	503	1	503	1	0.00
07/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	509	1	509	1	0.00
07/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	497	1	497	1	0.00
07/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R207 On 03-May-18			Bond Future	6.64	103.2668	6.6396	103.2668	23,512.00
07/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1476	2	1476	2	0.00
07/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1461	2	1461	2	0.00
07/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1445	2	1445	2	0.00
07/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
07/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
07/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
07/03/2018	R208 On 03-May-18			Bond Future	7.00	100.1428	6.9955	100.1428	35,989.00
07/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1978	2	1978	2	0.00
07/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2003	2	2003	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
07/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2027	2	2027	2	0.00
07/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	10	0	10	0	0.00
07/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	9	0	9	0	0.00
07/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	10	0	10	0	0.00
07/03/2018	R209 On 03-May-18			Bond Future	8.94	77.0227	8.9439	77.0227	80,430.00
07/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6294	6	6294	6	0.00
07/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8518	9	8518	9	0.00
07/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7197	7	7197	7	0.00
07/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11497	12	11497	12	0.00
07/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5689	6	5689	6	435.00
07/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5810	6	5810	6	0.00
07/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3091	3	3091	3	1,321.00
07/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6354	7	6354	7	0.00
07/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6233	6	6233	6	0.00
07/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2523	3	2523	3	250.00
07/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	4034	4	4034	4	0.00
07/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1454	2	1454	2	1,321.00
07/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	115	0	115	0	0.00
07/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	767	1	767	1	0.00
07/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	108	0	108	0	0.00
07/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	64	0	64	0	11,067.00
07/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	351	0	351	0	250.00
07/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	143	0	143	0	250.00
07/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	568	1	568	1	0.00
07/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1409	1	1409	1	0.00
07/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	112	0	112	0	0.00
07/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	25	0	25	0	435.00
07/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	152	0	152	0	0.00
07/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	2	0	2	0	435.00
07/03/2018	R209 On 02-August-18			Bond Future	8.98	78.4473	8.9811	78.4473	816.00
07/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8487	9	8487	9	0.00
07/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11900	12	11900	12	0.00
07/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5555	6	5555	6	435.00
07/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9405	10	9405	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
07/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9459	10	9459	10	0.00
07/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9513	10	9513	10	0.00
07/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	232	0	232	0	0.00
07/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	890	1	890	1	0.00
07/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	242	0	242	0	0.00
07/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	237	0	237	0	0.00
07/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	84	0	84	0	435.00
07/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	347	0	347	0	435.00
07/03/2018	R209 On 01-November-18			Bond Future	9.02	76.7706	9.0173	76.7706	0.00
07/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75663	76	75663	76	0.00
07/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75663	76	75663	76	0.00
07/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7493	8	7493	8	0.00
07/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75663	76	75663	76	0.00
07/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4486	5	4486	5	0.00
07/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10456	11	10456	11	0.00
07/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7342	8	7342	8	0.00
07/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1157	1	1157	1	0.00
07/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	467	0	467	0	0.00
07/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1120	1	1120	1	0.00
07/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2235	2	2235	2	0.00
07/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R210 On 03-May-18			Bond Future	187.42	187.5669	187.4155	187.5669	2,159.00
07/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
07/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
07/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
07/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4034	4	4034	4	0.00
07/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4024	4	4024	4	0.00
07/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4044	4	4044	4	0.00
07/03/2018	R212 On 03-May-18			Bond Future	155.43	155.4281	155.4325	155.4281	4,755.00
07/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1153	1	1153	1	0.00
07/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1133	1	1133	1	0.00
07/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1143	1	1143	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
07/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
07/03/2018	R213 On 03-May-18			Bond Future	8.67	88.7540	8.6668	88.7540	45,743.00
07/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6036	6	6036	6	0.00
07/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6096	6	6096	6	0.00
07/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6156	6	6156	6	0.00
07/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	91	0	91	0	0.00
07/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	97	0	97	0	0.00
07/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	94	0	94	0	0.00
07/03/2018	R213 On 02-August-18			Bond Future	8.70	90.3956	8.7015	90.3956	1.00
07/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3793	4	3793	4	0.00
07/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3747	4	3747	4	0.00
07/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3701	4	3701	4	0.00
07/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1326	1	1326	1	0.00
07/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1346	1	1346	1	0.00
07/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1306	1	1306	1	0.00
07/03/2018	R214 On 03-May-18			Bond Future	9.06	76.8918	9.0630	76.8918	47,218.00
07/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6683	7	6683	7	0.00
07/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6745	7	6745	7	0.00
07/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6620	7	6620	7	0.00
07/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	132	0	132	0	0.00
07/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	128	0	128	0	0.00
07/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	124	0	124	0	0.00
07/03/2018	R248 On 03-May-18			Bond Future	9.10	98.2995	9.1034	98.2995	91,404.00
07/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8956	9	8956	9	0.00
07/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8877	9	8877	9	0.00
07/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8797	9	8797	9	0.00
07/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	160	0	160	0	0.00
07/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	164	0	164	0	0.00
07/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	155	0	155	0	0.00