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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
08/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	2025 On 03-May-18			Bond Future	133.29	133.1209	133.2931	133.1209	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
08/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	73	0	73	0	0.00
08/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	83	0	83	0	0.00
08/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	93	0	93	0	0.00
08/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
08/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
08/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
08/03/2018	2025 On 02-August-18			Bond Future	134.38	134.2096	134.3848	134.2096	0.00
08/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2275	2	2275	2	0.00
08/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2285	2	2285	2	0.00
08/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2265	2	2265	2	0.00
08/03/2018	2029 On 03-May-18			Bond Future	100.14	100.1384	100.1411	100.1384	1,370.00
08/03/2018	2029 On 02-August-18			Bond Future	102.00	101.9957	101.9983	101.9957	0.00
08/03/2018	2030 On 03-May-18			Bond Future	8.54	97.8868	8.5437	97.8868	90,536.00
08/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6500	6	6500	6	0.00
08/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6625	6	6625	6	0.00
08/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6563	6	6563	6	0.00
08/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	64	0	64	0	0.00
08/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	62	0	62	0	0.00
08/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	67	0	67	0	0.00
08/03/2018	2030 On 02-August-18			Bond Future	8.58	95.6923	8.5818	95.6923	127.00
08/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6461	6	6461	6	0.00
08/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1991	2	1991	2	7,850.00
08/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3638	3	3638	3	7,850.00
08/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6516	6	6516	6	0.00
08/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6682	6	6682	6	0.00
08/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6407	6	6407	6	0.00
08/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	527	1	527	1	7,850.00
08/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	555	1	555	1	0.00
08/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	573	1	573	1	0.00
08/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1375	1	1375	1	0.00
08/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	564	1	564	1	0.00

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08/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2496	3	2496	3	0.00
08/03/2018	2032 On 03-May-18			Bond Future	8.75	96.5544	8.7542	96.5544	61,957.00
08/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	7018	7	7018	7	0.00
08/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7085	7	7085	7	0.00
08/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7152	7	7152	7	0.00
08/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	80	0	80	0	0.00
08/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	85	0	85	0	0.00
08/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	83	0	83	0	0.00
08/03/2018	2032 On 02-August-18			Bond Future	8.79	98.3408	8.7927	98.3408	2.00
08/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7097	7	7097	7	0.00
08/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7038	7	7038	7	0.00
08/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6979	7	6979	7	0.00
08/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	664	1	664	1	0.00
08/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	675	1	675	1	0.00
08/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	653	1	653	1	0.00
08/03/2018	2033 On 03-May-18			Bond Future	102.71	102.9728	102.7128	102.9728	6,055.00
08/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4977	5	4977	5	0.00
08/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4987	5	4987	5	0.00
08/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4997	5	4997	5	0.00
08/03/2018	2033 On 02-August-18			Bond Future	104.62	104.8827	104.6178	104.8827	0.00
08/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	5312	5	5312	5	0.00
08/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	5322	5	5322	5	0.00
08/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	5302	5	5302	5	0.00
08/03/2018	2037 On 03-May-18			Bond Future	9.03	97.3934	9.0274	97.3934	48,380.00
08/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7764	8	7764	8	0.00
08/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7908	8	7908	8	0.00
08/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7836	8	7836	8	0.00
08/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	121	0	121	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
08/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	125	0	125	0	0.00
08/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	118	0	118	0	0.00
08/03/2018	2037 On 02-August-18			Bond Future	9.07	94.9393	9.0719	94.9393	731.00
08/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7885	8	7885	8	0.00
08/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7949	8	7949	8	0.00
08/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	8012	8	8012	8	0.00
08/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	791	1	791	1	0.00
08/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	815	1	815	1	0.00
08/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	803	1	803	1	0.00
08/03/2018	2038 On 03-May-18			Bond Future	124.99	125.7775	124.9945	125.7775	8,991.00
08/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7296	7	7296	7	0.00
08/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7276	6	7276	6	0.00
08/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7286	7	7286	7	0.00
08/03/2018	2038 On 02-August-18			Bond Future	125.76	126.5574	125.7597	126.5574	0.00
08/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8770	8	8770	8	0.00
08/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8780	8	8780	8	0.00
08/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	8790	8	8790	8	0.00
08/03/2018	2040 On 03-May-18			Bond Future	9.09	101.4652	9.0873	101.4652	39,345.00
08/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8675	9	8675	9	0.00
08/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	197	0	197	0	1,011.00
08/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8598	9	8598	9	0.00
08/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1473	1	1473	1	1,239.00
08/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	8135	8	8135	8	1,500.00
08/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8752	9	8752	9	0.00
08/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2295	2	2295	2	0.00
08/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	128	0	128	0	0.00
08/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	154	0	154	0	0.00
08/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	125	0	125	0	0.00

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08/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	5940	6	5940	6	0.00
08/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	121	0	121	0	0.00
08/03/2018	2040 On 02-August-18			Bond Future	9.13	98.8362	9.1317	98.8362	420.00
08/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8828	9	8828	9	0.00
08/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8760	9	8760	9	0.00
08/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8692	9	8692	9	0.00
08/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	895	1	895	1	0.00
08/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	908	1	908	1	0.00
08/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	882	1	882	1	0.00
08/03/2018	2044 On 03-May-18			Bond Future	9.14	98.4590	9.1367	98.4590	23,703.00
08/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8725	9	8725	9	0.00
08/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8649	9	8649	9	0.00
08/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8572	9	8572	9	0.00
08/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	147	0	147	0	0.00
08/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	152	0	152	0	0.00
08/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	142	0	142	0	0.00
08/03/2018	2044 On 02-August-18			Bond Future	9.18	95.8996	9.1802	95.8996	0.00
08/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8632	9	8632	9	0.00
08/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8768	9	8768	9	0.00
08/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8700	9	8700	9	0.00
08/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	956	1	956	1	0.00
08/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	942	1	942	1	0.00
08/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	970	1	970	1	0.00
08/03/2018	2046 On 03-May-18			Bond Future	117.53	117.5246	117.5285	117.5246	10,874.00
08/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10412	10	10412	10	0.00
08/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10422	10	10422	10	0.00
08/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10402	10	10402	10	0.00
08/03/2018	2046 On 02-August-18			Bond Future	119.71	119.7043	119.7082	119.7043	0.00
08/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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08/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9082	9	9082	9	0.00
08/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9062	9	9062	9	0.00
08/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9072	9	9072	9	0.00
08/03/2018	2050 On 03-May-18			Bond Future	124.28	124.8177	124.2843	124.8177	9,788.00
08/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11346	11	11346	11	0.00
08/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11326	11	11326	11	0.00
08/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11336	11	11336	11	0.00
08/03/2018	2050 On 02-August-18			Bond Future	124.86	125.3998	124.8563	125.3998	0.00
08/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
08/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12684	12	12684	12	0.00
08/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12664	12	12664	12	0.00
08/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12674	12	12674	12	0.00
08/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	AL37 On 03-May-18			Index Future	590.45	589.6680	590.4510	589.6680	0.00
08/03/2018	AL37 On 02-August-18			Index Future	601.37	600.5780	601.3700	600.5780	0.00
08/03/2018	AL7T On 03-May-18			Index Future	692.22	690.9750	692.2170	690.9750	0.00
08/03/2018	AL7T On 02-August-18			Index Future	705.02	703.7600	705.0190	703.7600	0.00
08/03/2018	ALBI On 03-May-18			Index Future	631.25	630.3610	631.2460	630.3610	814.00
08/03/2018	ALBI On 02-August-18			Index Future	642.92	642.0240	642.9200	642.0240	0.00
08/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2018	EL28 On 03-May-18			Bond Future	129.26	129.2563	129.2619	129.2563	0.00
08/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
08/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
08/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
08/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3918	4	3918	4	0.00
08/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3928	4	3928	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
08/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3938	4	3938	4	0.00
08/03/2018	EL28 On 02-August-18			Bond Future	131.66	131.6536	131.6592	131.6536	0.00
08/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
08/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
08/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
08/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3281	3	3281	3	0.00
08/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3291	3	3291	3	0.00
08/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3271	3	3271	3	0.00
08/03/2018	ES33 On 03-May-18			Bond Future	10.36	79.2503	10.3562	79.2503	9,466.00
08/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5111	5	5111	5	0.00
08/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5226	5	5226	5	0.00
08/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5168	5	5168	5	0.00
08/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
08/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
08/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
08/03/2018	ES33 On 02-August-18			Bond Future	10.44	80.7166	10.4417	80.7166	0.00
08/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4205	4	4205	4	0.00
08/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4263	4	4263	4	0.00
08/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4320	4	4320	4	0.00
08/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
08/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
08/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
08/03/2018	ES42 On 03-May-18			Bond Future	10.49	82.8668	10.4915	82.8668	7,957.00
08/03/2018	ES42 On 02-August-18			Bond Future	10.57	84.4000	10.5732	84.4000	0.00
08/03/2018	GOVI On 03-May-18			GOVI	628.59	627.6660	628.5890	627.6660	610.00
08/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	382990	37	382990	37	0.00
08/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	383190	37	383190	37	0.00
08/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	383090	37	383090	37	0.00
08/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
08/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
08/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
08/03/2018	GOVI On 02-August-18			GOVI	640.21	639.2800	640.2140	639.2800	0.00
08/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	345040	34	345040	34	0.00
08/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	344940	34	344940	34	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
08/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	345140	34	345140	34	0.00
08/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
08/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
08/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
08/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2018	IGOV On 03-May-18			Index Future	251.95	252.2370	251.9480	252.2370	1,128.00
08/03/2018	IGOV On 02-August-18			Index Future	256.62	256.9150	256.6210	256.9150	0.00
08/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
08/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
08/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
08/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
08/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4200	99.4100	99.4200	0.00
08/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
08/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
08/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
08/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
08/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1700	99.1600	99.1700	0.00
08/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4800	99.4700	99.4800	0.00
08/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.80	99.8100	99.8000	99.8100	0.00
08/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.67	100.6900	100.6700	100.6900	0.00
08/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.33	98.3700	98.3300	98.3700	0.00
08/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.61	95.6300	95.6100	95.6300	0.00
08/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.76	94.7800	94.7600	94.7800	0.00
08/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.87	93.9000	93.8700	93.9000	0.00
08/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.96	93.9900	93.9600	93.9900	0.00
08/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.07	96.1200	96.0700	96.1200	51.00
08/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.13	96.1800	96.1300	96.1800	0.00
08/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.24	97.2900	97.2400	97.2900	0.00
08/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.38	99.4200	99.3800	99.4200	0.00
08/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.56	100.6000	100.5600	100.6000	0.00
08/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.57	95.6200	95.5700	95.6200	0.00
08/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.16	93.1800	93.1600	93.1800	0.00
08/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.09	90.1000	90.0900	90.1000	0.00
08/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.77	88.7800	88.7700	88.7800	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
08/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.90	90.9000	90.9000	90.9000	0.00
08/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.67	94.6700	94.6700	94.6700	0.00
08/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.17	93.1800	93.1700	93.1800	0.00
08/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.21	95.2100	95.2100	95.2100	0.00
08/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
08/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.22	99.2200	99.2200	99.2200	0.00
08/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.36	94.3700	94.3600	94.3700	0.00
08/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
08/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
08/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
08/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
08/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
08/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
08/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
08/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
08/03/2018	R023 On 03-May-18			Bond Future	7.42	102.5958	7.4174	102.5958	73,515.00
08/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3382	3	3382	3	0.00
08/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3420	3	3420	3	0.00
08/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3457	3	3457	3	0.00
08/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6831	7	6831	7	0.00
08/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
08/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	23	0	23	0	0.00
08/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	22	0	22	0	0.00
08/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	24	0	24	0	0.00
08/03/2018	R035 On 03-May-18			Bond Future	8.93	101.0379	8.9293	101.0379	66,773.00
08/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	8013	8	8013	8	0.00
08/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1503	1	1503	1	1,000.00
08/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3747	4	3747	4	0.00
08/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	8083	8	8083	8	0.00
08/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7942	8	7942	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
08/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	170	0	170	0	0.00
08/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	165	0	165	0	0.00
08/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1047	1	1047	1	1,000.00
08/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	160	0	160	0	0.00
08/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3062	3	3062	3	0.00
08/03/2018	R035 On 02-August-18			Bond Future	8.97	102.9074	8.9691	102.9074	3.00
08/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5864	6	5864	6	0.00
08/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5970	6	5970	6	0.00
08/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5917	6	5917	6	0.00
08/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2086	2	2086	2	0.00
08/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2113	2	2113	2	0.00
08/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2141	2	2141	2	0.00
08/03/2018	R186 On 03-May-18			Bond Future	8.10	118.4554	8.1028	118.4554	200,162.00
08/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5446	5	5446	5	0.00
08/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7676	8	7676	8	1,120.00
08/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12636	12	12636	12	0.00
08/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5386	5	5386	5	0.00
08/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4034	4	4034	4	0.00
08/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2980	3	2980	3	0.00
08/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	486	0	486	0	500.00
08/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7012	7	7012	7	0.00
08/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4091	4	4091	4	0.00
08/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4969	5	4969	5	0.00
08/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10366	10	10366	10	0.00
08/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5327	5	5327	5	0.00
08/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10189	10	10189	10	0.00
08/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2465	2	2465	2	7.00
08/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	853	1	853	1	7.00
08/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2221	2	2221	2	0.00
08/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2719	3	2719	3	0.00
08/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	82	0	82	0	0.00
08/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	189	0	189	0	0.00
08/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	182	0	182	0	0.00
08/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	361	0	361	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	27	0	27	0	0.00
08/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
08/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	106	0	106	0	4,745.00
08/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	581	1	581	1	500.00
08/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	424	0	424	0	0.00
08/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	85	0	85	0	0.00
08/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
08/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	498	1	498	1	3,500.00
08/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1544	2	1544	2	0.00
08/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	15	0	15	0	0.00
08/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2195	2	2195	2	0.00
08/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	79	0	79	0	0.00
08/03/2018	R186 On 02-August-18			Bond Future	8.13	115.3469	8.1296	115.3469	191.00
08/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3373	3	3373	3	0.00
08/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2457	2	2457	2	1,470.00
08/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3329	3	3329	3	0.00
08/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	478	0	478	0	1,470.00
08/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3417	3	3417	3	0.00
08/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1674	2	1674	2	0.00
08/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4690	5	4690	5	0.00
08/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1196	1	1196	1	0.00
08/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1158	1	1158	1	0.00
08/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1177	1	1177	1	0.00
08/03/2018	R186 On 01-November-18			Bond Future	8.15	117.5114	8.1522	117.5114	0.00
08/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3749	4	3749	4	5,000.00
08/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4039	4	4039	4	0.00
08/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6843	7	6843	7	0.00
08/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3997	4	3997	4	0.00
08/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1974	2	1974	2	5,000.00
08/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4081	4	4081	4	0.00
08/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	770	1	770	1	5,000.00
08/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1685	2	1685	2	0.00
08/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3208	3	3208	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
08/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1644	2	1644	2	0.00
08/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1664	2	1664	2	0.00
08/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1810	2	1810	2	0.00
08/03/2018	R197 On 03-May-18			Bond Future	306.10	306.0914	306.0951	306.0914	2,388.00
08/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1655	2	1655	2	0.00
08/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1635	2	1635	2	0.00
08/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1645	2	1645	2	0.00
08/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R202 On 03-May-18			Bond Future	236.09	236.0823	236.0897	236.0823	23,064.00
08/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	11	0	11	0	0.00
08/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	11	0	11	0	0.00
08/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	11	0	11	0	0.00
08/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11411	11	11411	11	0.00
08/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11391	11	11391	11	0.00
08/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11401	11	11401	11	0.00
08/03/2018	R204 On 03-May-18			Bond Future	6.24	104.0662	6.2374	104.0662	22,162.00
08/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	516	1	516	1	0.00
08/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	522	1	522	1	0.00
08/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	510	0	510	0	0.00
08/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R207 On 03-May-18			Bond Future	6.61	103.2089	6.6133	103.2089	23,532.00
08/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1518	1	1518	1	0.00
08/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1502	1	1502	1	0.00
08/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1487	1	1487	1	0.00
08/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
08/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
08/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R208 On 03-May-18			Bond Future	6.96	100.0576	6.9641	100.0576	35,989.00
08/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2057	2	2057	2	0.00
08/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2081	2	2081	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
08/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2106	2	2106	2	0.00
08/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	8	0	8	0	0.00
08/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	7	0	7	0	0.00
08/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	8	0	8	0	0.00
08/03/2018	R209 On 03-May-18			Bond Future	8.93	76.8101	8.9282	76.8101	80,427.00
08/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6397	6	6397	6	0.00
08/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8629	9	8629	9	0.00
08/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7305	7	7305	7	0.00
08/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11611	11	11611	11	0.00
08/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5789	6	5789	6	435.00
08/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5911	6	5911	6	0.00
08/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3167	3	3167	3	1,321.00
08/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6458	6	6458	6	0.00
08/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2591	3	2591	3	250.00
08/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	4121	4	4121	4	0.00
08/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1501	1	1501	1	1,321.00
08/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6336	6	6336	6	0.00
08/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	104	0	104	0	0.00
08/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	720	1	720	1	0.00
08/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	98	0	98	0	0.00
08/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	57	0	57	0	11,067.00
08/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	324	0	324	0	250.00
08/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	130	0	130	0	250.00
08/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	531	1	531	1	0.00
08/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1342	1	1342	1	0.00
08/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	101	0	101	0	0.00
08/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	22	0	22	0	435.00
08/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	138	0	138	0	0.00
08/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	2	0	2	0	435.00
08/03/2018	R209 On 02-August-18			Bond Future	8.97	78.2313	8.9650	78.2313	816.00
08/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	12011	12	12011	12	0.00
08/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8586	8	8586	8	0.00
08/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5638	6	5638	6	435.00
08/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9508	9	9508	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
08/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9563	9	9563	9	0.00
08/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9617	10	9617	10	0.00
08/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	221	0	221	0	0.00
08/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	858	1	858	1	0.00
08/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	231	0	231	0	0.00
08/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	226	0	226	0	0.00
08/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	332	0	332	0	435.00
08/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	79	0	79	0	435.00
08/03/2018	R209 On 01-November-18			Bond Future	9.00	76.5506	9.0009	76.5506	0.00
08/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75780	76	75780	76	0.00
08/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75780	76	75780	76	0.00
08/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7581	7	7581	7	0.00
08/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75780	76	75780	76	0.00
08/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4554	4	4554	4	0.00
08/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10558	10	10558	10	0.00
08/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7429	7	7429	7	0.00
08/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1127	1	1127	1	0.00
08/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	452	0	452	0	0.00
08/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1090	1	1090	1	0.00
08/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2185	2	2185	2	0.00
08/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R210 On 03-May-18			Bond Future	187.42	187.4155	187.4197	187.4155	2,159.00
08/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
08/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
08/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
08/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4030	4	4030	4	0.00
08/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4020	4	4020	4	0.00
08/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4040	4	4040	4	0.00
08/03/2018	R212 On 03-May-18			Bond Future	155.09	155.4325	155.0920	155.4325	4,755.00
08/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	812	1	812	1	0.00
08/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	792	1	792	1	0.00
08/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	802	1	802	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
08/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
08/03/2018	R213 On 03-May-18			Bond Future	8.64	88.5481	8.6359	88.5481	45,743.00
08/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6237	6	6237	6	0.00
08/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6298	6	6298	6	0.00
08/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6358	6	6358	6	0.00
08/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	76	0	76	0	0.00
08/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	82	0	82	0	0.00
08/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	79	0	79	0	0.00
08/03/2018	R213 On 02-August-18			Bond Future	8.67	90.1865	8.6697	90.1865	1.00
08/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3936	4	3936	4	0.00
08/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3889	4	3889	4	0.00
08/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3842	4	3842	4	0.00
08/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1248	1	1248	1	0.00
08/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1267	1	1267	1	0.00
08/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1229	1	1229	1	0.00
08/03/2018	R214 On 03-May-18			Bond Future	9.05	76.6660	9.0524	76.6660	47,218.00
08/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6754	7	6754	7	0.00
08/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6817	7	6817	7	0.00
08/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6692	7	6692	7	0.00
08/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	122	0	122	0	0.00
08/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	118	0	118	0	0.00
08/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	115	0	115	0	0.00
08/03/2018	R248 On 03-May-18			Bond Future	9.10	98.0089	9.0979	98.0089	91,404.00
08/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	9001	9	9001	9	0.00
08/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8922	9	8922	9	0.00
08/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8842	9	8842	9	0.00
08/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	150	0	150	0	0.00
08/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	155	0	155	0	0.00
08/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	146	0	146	0	0.00