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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	2025 On 02-August-18			Bond Future	130.73	130.7967	130.7336	130.7967	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5926	6	5926	6	0.00
05/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5936	6	5936	6	0.00
05/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5916	6	5916	6	0.00
05/07/2018	2025 On 01-November-18			Bond Future	133.09	133.1593	133.0946	133.1593	0.00
05/07/2018	2025 On 07-February-19			Bond Future	134.29	134.3534	134.2867	134.3534	0.00
05/07/2018	2029 On 02-August-18			Bond Future	100.28	99.9827	100.2810	99.9827	1,370.00
05/07/2018	2029 On 01-November-18			Bond Future	101.04	100.7391	101.0425	100.7391	0.00
05/07/2018	2029 On 07-February-19			Bond Future	103.02	102.7119	103.0206	102.7119	0.00
05/07/2018	2030 On 02-August-18			Bond Future	9.14	92.0356	9.1357	92.0356	50,452.00
05/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2501	2	2501	2	0.00
05/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	58	0	58	0	7,850.00
05/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	498	0	498	0	7,850.00
05/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2705	3	2705	3	0.00
05/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2551	2	2551	2	0.00
05/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2451	2	2451	2	0.00
05/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	329	0	329	0	7,850.00
05/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	368	0	368	0	0.00
05/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	397	0	397	0	0.00
05/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	2013	2	2013	2	0.00
05/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	382	0	382	0	0.00
05/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4341	4	4341	4	0.00
05/07/2018	2030 On 01-November-18			Bond Future	9.20	93.6776	9.1992	93.6776	0.00
05/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	699	1	699	1	0.00
05/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	735	1	735	1	0.00
05/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	717	1	717	1	0.00
05/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4809	5	4809	5	0.00
05/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4861	5	4861	5	0.00
05/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4758	5	4758	5	0.00
05/07/2018	2030 On 07-February-19			Bond Future	9.27	91.4845	9.2704	91.4845	0.00
05/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1304	1	1304	1	0.00
05/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1326	1	1326	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
05/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1348	1	1348	1	0.00
05/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5502	6	5502	6	0.00
05/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5548	6	5548	6	0.00
05/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5594	6	5594	6	0.00
05/07/2018	2032 On 02-August-18			Bond Future	9.32	94.6399	9.3151	94.6399	36,365.00
05/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2940	3	2940	3	0.00
05/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2884	3	2884	3	0.00
05/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2830	3	2830	3	0.00
05/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	380	0	380	0	0.00
05/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	395	0	395	0	0.00
05/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	366	0	366	0	0.00
05/07/2018	2032 On 01-November-18			Bond Future	9.38	92.1736	9.3821	92.1736	0.00
05/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	747	1	747	1	0.00
05/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	766	1	766	1	0.00
05/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	728	1	728	1	0.00
05/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5363	5	5363	5	0.00
05/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5306	5	5306	5	0.00
05/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5250	5	5250	5	0.00
05/07/2018	2032 On 07-February-19			Bond Future	9.46	93.9605	9.4561	93.9605	0.00
05/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1580	2	1580	2	0.00
05/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1555	2	1555	2	0.00
05/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1531	2	1531	2	0.00
05/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6212	6	6212	6	0.00
05/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6263	6	6263	6	0.00
05/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6162	6	6162	6	0.00
05/07/2018	2033 On 02-August-18			Bond Future	102.49	102.4723	102.4854	102.4723	11,819.00
05/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7445	7	7445	7	0.00
05/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7455	7	7455	7	0.00
05/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7435	7	7435	7	0.00
05/07/2018	2033 On 01-November-18			Bond Future	103.22	103.2022	103.2152	103.2022	0.00
05/07/2018	2033 On 07-February-19			Bond Future	105.24	105.2232	105.2359	105.2232	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
05/07/2018	2037 On 02-August-18			Bond Future	9.53	91.2342	9.5254	91.2342	56,287.00
05/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3641	4	3641	4	0.00
05/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3705	4	3705	4	0.00
05/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3769	4	3769	4	0.00
05/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	303	0	303	0	0.00
05/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	327	0	327	0	0.00
05/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	315	0	315	0	0.00
05/07/2018	2037 On 01-November-18			Bond Future	9.59	92.8620	9.5878	92.8620	0.00
05/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	922	1	922	1	0.00
05/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	970	1	970	1	0.00
05/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	946	1	946	1	0.00
05/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5625	6	5625	6	0.00
05/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5563	6	5563	6	0.00
05/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5687	6	5687	6	0.00
05/07/2018	2037 On 07-February-19			Bond Future	9.66	90.4024	9.6574	90.4024	0.00
05/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1850	2	1850	2	0.00
05/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1878	2	1878	2	0.00
05/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1907	2	1907	2	0.00
05/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6683	7	6683	7	0.00
05/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6795	7	6795	7	0.00
05/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6739	7	6739	7	0.00
05/07/2018	2038 On 02-August-18			Bond Future	122.18	121.8813	122.1800	121.8813	9,150.00
05/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12350	13	12350	13	0.00
05/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12360	13	12360	13	0.00
05/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12370	13	12370	13	0.00
05/07/2018	2038 On 01-November-18			Bond Future	124.39	124.0829	124.3866	124.0829	280.00
05/07/2018	2038 On 07-February-19			Bond Future	125.23	124.9226	125.2314	124.9226	0.00
05/07/2018	2040 On 02-August-18			Bond Future	9.59	94.7419	9.5902	94.7419	22,929.00
05/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4159	4	4159	4	0.00
05/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4090	4	4090	4	0.00
05/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4021	4	4021	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
05/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	326	0	326	0	0.00
05/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	338	0	338	0	0.00
05/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	314	0	314	0	0.00
05/07/2018	2040 On 01-November-18			Bond Future	9.65	96.4323	9.6522	96.4323	0.00
05/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1364	1	1364	1	3,540.00
05/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	1027	1	1027	1	0.00
05/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3751	4	3751	4	3,540.00
05/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1053	1	1053	1	0.00
05/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1080	1	1080	1	2,950.00
05/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	197	0	197	0	2,950.00
05/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	1002	1	1002	1	0.00
05/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6193	6	6193	6	0.00
05/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10922	11	10922	11	0.00
05/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5992	6	5992	6	0.00
05/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6058	6	6058	6	0.00
05/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6125	6	6125	6	0.00
05/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2501	3	2501	3	0.00
05/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5356	5	5356	5	0.00
05/07/2018	2040 On 07-February-19			Bond Future	9.72	93.7914	9.7211	93.7914	0.00
05/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2008	2	2008	2	0.00
05/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2070	2	2070	2	0.00
05/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2039	2	2039	2	0.00
05/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7330	7	7330	7	0.00
05/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7392	7	7392	7	0.00
05/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7270	7	7270	7	0.00
05/07/2018	2044 On 02-August-18			Bond Future	9.62	91.9421	9.6195	91.9421	36,268.00
05/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4021	4	4021	4	0.00
05/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4159	4	4159	4	0.00
05/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4090	4	4090	4	0.00
05/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	350	0	350	0	0.00
05/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	337	0	337	0	0.00
05/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	363	0	363	0	0.00
05/07/2018	2044 On 01-November-18			Bond Future	9.68	93.5825	9.6792	93.5825	0.00
05/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1093	1	1093	1	0.00

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05/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1120	1	1120	1	0.00
05/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1147	1	1147	1	0.00
05/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6113	6	6113	6	0.00
05/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6045	6	6045	6	0.00
05/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6181	6	6181	6	0.00
05/07/2018	2044 On 07-February-19			Bond Future	9.75	91.0116	9.7456	91.0116	0.00
05/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2172	2	2172	2	0.00
05/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2205	2	2205	2	0.00
05/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2139	2	2139	2	0.00
05/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7408	7	7408	7	0.00
05/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7346	7	7346	7	0.00
05/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7285	7	7285	7	0.00
05/07/2018	2046 On 02-August-18			Bond Future	116.18	116.9426	116.1750	116.9426	11,876.00
05/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12595	12	12595	12	0.00
05/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12615	12	12615	12	0.00
05/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12605	12	12605	12	0.00
05/07/2018	2046 On 01-November-18			Bond Future	116.62	117.4057	116.6239	117.4057	140.00
05/07/2018	2046 On 07-February-19			Bond Future	118.91	119.7047	118.9070	119.7047	0.00
05/07/2018	2050 On 02-August-18			Bond Future	121.11	121.2279	121.1145	121.2279	9,701.00
05/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
05/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16425	16	16425	16	0.00
05/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16405	16	16405	16	0.00
05/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16415	16	16415	16	0.00
05/07/2018	2050 On 01-November-18			Bond Future	123.30	123.4177	123.3018	123.4177	135.00
05/07/2018	2050 On 07-February-19			Bond Future	123.94	124.0630	123.9442	124.0630	0.00
05/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	AL37 On 02-August-18			Index Future	585.57	585.4460	585.5730	585.4460	0.00

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05/07/2018	AL37 On 01-November-18			Index Future	596.02	595.8920	596.0160	595.8920	0.00
05/07/2018	AL37 On 07-February-19			Index Future	607.58	607.4470	607.5750	607.4470	0.00
05/07/2018	AL7T On 02-August-18			Index Future	681.71	680.9880	681.7080	680.9880	0.00
05/07/2018	AL7T On 01-November-18			Index Future	693.87	693.1390	693.8650	693.1390	0.00
05/07/2018	AL7T On 07-February-19			Index Future	707.32	706.5800	707.3220	706.5800	0.00
05/07/2018	ALBI On 02-August-18			Index Future	619.57	619.1110	619.5710	619.1110	864.00
05/07/2018	ALBI On 01-November-18			Index Future	630.62	630.1570	630.6200	630.1570	0.00
05/07/2018	ALBI On 07-February-19			Index Future	642.85	642.3770	642.8510	642.3770	0.00
05/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2018	EL28 On 02-August-18			Bond Future	128.55	128.5283	128.5469	128.5283	0.00
05/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
05/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
05/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
05/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6393	6	6393	6	0.00
05/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6403	6	6403	6	0.00
05/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6383	6	6383	6	0.00
05/07/2018	ES33 On 02-August-18			Bond Future	10.78	78.6536	10.7782	78.6536	9,466.00
05/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2136	2	2136	2	0.00
05/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2193	2	2193	2	0.00
05/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2251	2	2251	2	0.00
05/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
05/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
05/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
05/07/2018	ES33 On 01-November-18			Bond Future	10.89	76.2686	10.8902	76.2686	0.00
05/07/2018	ES33 On 07-February-19			Bond Future	11.02	77.7473	11.0172	77.7473	0.00
05/07/2018	ES42 On 02-August-18			Bond Future	10.98	81.5670	10.9773	81.5670	7,957.00
05/07/2018	ES42 On 01-November-18			Bond Future	11.09	78.7623	11.0854	78.7623	0.00
05/07/2018	ES42 On 07-February-19			Bond Future	11.20	80.2891	11.2037	80.2891	0.00
05/07/2018	GOVI On 02-August-18			GOVI	615.20	614.7260	615.2030	614.7260	475.00
05/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	94930	9	94930	9	0.00
05/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	94830	9	94830	9	0.00
05/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	95030	9	95030	9	0.00
05/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2018	GOVI On 01-November-18			GOVI	626.17	625.6950	626.1730	625.6950	0.00
05/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	273170	28	273170	28	0.00
05/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	273370	28	273370	28	0.00
05/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	273270	28	273270	28	0.00
05/07/2018	GOVI On 07-February-19			GOVI	638.32	637.8270	638.3180	637.8270	0.00
05/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
05/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	281920	29	281920	29	0.00
05/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	282020	29	282020	29	0.00
05/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	282120	29	282120	29	0.00
05/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2018	IGOV On 02-August-18			Index Future	250.85	250.8480	250.8540	250.8480	852.00
05/07/2018	IGOV On 01-November-18			Index Future	255.38	255.3790	255.3840	255.3790	227.00
05/07/2018	IGOV On 07-February-19			Index Future	260.38	260.3810	260.3840	260.3810	0.00
05/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
05/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2400	102.2300	102.2400	0.00
05/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5800	99.5700	99.5800	0.00
05/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0200	102.0000	102.0200	0.00
05/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9300	99.9100	99.9300	0.00
05/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
05/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
05/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3200	99.3100	99.3200	0.00
05/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7600	99.7500	99.7600	0.00
05/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9300	101.9100	101.9300	0.00
05/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.91	102.9300	102.9100	102.9300	0.00
05/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.99	99.0200	98.9900	99.0200	0.00
05/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.63	102.7100	102.6300	102.7100	0.00
05/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.72	99.8100	99.7200	99.8100	0.00
05/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.60	96.6900	96.6000	96.6900	0.00
05/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.87	95.9200	95.8700	95.9200	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
05/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.09	95.1300	95.0900	95.1300	0.00
05/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.31	95.3400	95.3100	95.3400	0.00
05/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.52	97.5600	97.5200	97.5600	51.00
05/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.67	97.7100	97.6700	97.7100	0.00
05/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.90	98.9400	98.9000	98.9400	0.00
05/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.84	102.8800	102.8400	102.8800	0.00
05/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.12	104.1700	104.1200	104.1700	0.00
05/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.56	97.6300	97.5600	97.6300	0.00
05/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.61	103.6800	103.6100	103.6800	0.00
05/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.17	99.2400	99.1700	99.2400	0.00
05/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.03	96.1300	96.0300	96.1300	0.00
05/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.06	93.1700	93.0600	93.1700	0.00
05/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.82	91.9400	91.8200	91.9400	0.00
05/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.99	94.0900	93.9900	94.0900	0.00
05/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.76	97.8500	97.7600	97.8500	0.00
05/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.34	96.4100	96.3400	96.4100	0.00
05/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.42	98.4700	98.4200	98.4700	0.00
05/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.83	103.8800	103.8300	103.8800	0.00
05/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.19	104.2300	104.1900	104.2300	0.00
05/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.76	97.8000	97.7600	97.8000	0.00
05/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.89	104.9300	104.8900	104.9300	0.00
05/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.51	98.5500	98.5100	98.5500	0.00
05/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
05/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
05/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/07/2018	R023 On 02-August-18			Bond Future	8.14	101.8863	8.1374	101.8863	41,874.00
05/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7990	8	7990	8	0.00
05/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8024	8	8024	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
05/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7957	8	7957	8	0.00
05/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R023 On 01-November-18			Bond Future	8.20	99.7783	8.2026	99.7783	0.00
05/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8027	8	8027	8	0.00
05/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7995	8	7995	8	0.00
05/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7963	8	7963	8	0.00
05/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
05/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	3	0	3	0	0.00
05/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	2	0	2	0	0.00
05/07/2018	R023 On 07-February-19			Bond Future	8.28	101.7129	8.2804	101.7129	0.00
05/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7352	7	7352	7	0.00
05/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7410	7	7410	7	0.00
05/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7381	7	7381	7	0.00
05/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	51	0	51	0	0.00
05/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	50	0	50	0	0.00
05/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	52	0	52	0	0.00
05/07/2018	R035 On 02-August-18			Bond Future	9.46	98.9158	9.4598	98.9158	68,489.00
05/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1218	1	1218	1	0.00
05/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1257	1	1257	1	0.00
05/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1296	1	1296	1	0.00
05/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1495	2	1495	2	0.00
05/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1454	2	1454	2	0.00
05/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1537	2	1537	2	0.00
05/07/2018	R035 On 01-November-18			Bond Future	9.53	96.1849	9.5273	96.1849	0.00
05/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	868	1	868	1	0.00
05/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	846	1	846	1	0.00
05/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	825	1	825	1	0.00
05/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5727	6	5727	6	0.00
05/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5790	6	5790	6	0.00
05/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5663	6	5663	6	0.00
05/07/2018	R035 On 07-February-19			Bond Future	9.60	98.0498	9.6030	98.0498	0.00
05/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1694	2	1694	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
05/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1750	2	1750	2	0.00
05/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1722	2	1722	2	0.00
05/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6820	7	6820	7	0.00
05/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6765	7	6765	7	0.00
05/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6877	7	6877	7	0.00
05/07/2018	R186 On 02-August-18			Bond Future	8.74	111.5262	8.7398	111.5262	108,197.00
05/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1592	0	1592	0	0.00
05/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	361	0	361	0	0.00
05/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	412	0	412	0	0.00
05/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	112	0	112	0	3,020.00
05/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2213	2	2213	2	0.00
05/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	377	0	377	0	0.00
05/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1039	1	1039	1	2,500.00
05/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
05/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	344	0	344	0	0.00
05/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	2109	2	2109	2	0.00
05/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	976	1	976	1	0.00
05/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3226	3	3226	3	0.00
05/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8109	8	8109	8	0.00
05/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	360	0	360	0	0.00
05/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	2015	2	2015	2	0.00
05/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1923	2	1923	2	0.00
05/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	2062	2	2062	2	0.00
05/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	599	0	599	0	2,500.00
05/07/2018	R186 On 01-November-18			Bond Future	8.81	113.5161	8.8070	113.5161	0.00
05/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1077	1	1077	1	5,000.00
05/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1241	1	1241	1	0.00
05/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3213	3	3213	3	0.00
05/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	314	0	314	0	5,000.00
05/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1265	1	1265	1	0.00
05/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1216	1	1216	1	0.00
05/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2978	3	2978	3	0.00
05/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1214	1	1214	1	5,000.00
05/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5621	6	5621	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2903	3	2903	3	0.00
05/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2940	3	2940	3	0.00
05/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3212	3	3212	3	0.00
05/07/2018	R186 On 07-February-19			Bond Future	8.88	110.4120	8.8825	110.4120	0.00
05/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1037	1	1037	1	0.00
05/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1056	1	1056	1	0.00
05/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1074	1	1074	1	0.00
05/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5072	5	5072	5	0.00
05/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5158	5	5158	5	0.00
05/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5115	5	5115	5	0.00
05/07/2018	R197 On 02-August-18			Bond Future	298.74	298.1396	298.7387	298.1396	2,350.00
05/07/2018	R197 On 01-November-18			Bond Future	304.13	303.5251	304.1339	303.5251	0.00
05/07/2018	R197 On 07-February-19			Bond Future	302.73	302.1125	302.7317	302.1125	0.00
05/07/2018	R202 On 02-August-18			Bond Future	233.48	233.4542	233.4839	233.4542	22,040.00
05/07/2018	R202 On 01-November-18			Bond Future	237.70	237.6711	237.7007	237.6711	0.00
05/07/2018	R202 On 07-February-19			Bond Future	238.45	238.4182	238.4469	238.4182	0.00
05/07/2018	R204 On 02-August-18			Bond Future	6.59	101.5042	6.5910	101.5042	10,270.00
05/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	874	1	874	1	0.00
05/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	878	1	878	1	0.00
05/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	871	1	871	1	0.00
05/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R207 On 02-August-18			Bond Future	7.43	100.1963	7.4304	100.1963	21,440.00
05/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
05/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
05/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
05/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	781	1	781	1	0.00
05/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	754	1	754	1	0.00
05/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	768	1	768	1	0.00
05/07/2018	R207 On 01-November-18			Bond Future	7.46	101.9841	7.4638	101.9841	0.00
05/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	11	0	11	0	0.00
05/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	11	0	11	0	0.00
05/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	11	0	11	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
05/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	826	1	826	1	0.00
05/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	815	1	815	1	0.00
05/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	804	1	804	1	0.00
05/07/2018	R207 On 07-February-19			Bond Future	7.51	100.3164	7.5105	100.3164	0.00
05/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	17	0	17	0	0.00
05/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	16	0	16	0	0.00
05/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	16	0	16	0	0.00
05/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	889	1	889	1	0.00
05/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	897	1	897	1	0.00
05/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	881	1	881	1	0.00
05/07/2018	R208 On 02-August-18			Bond Future	7.73	100.0557	7.7258	100.0557	29,288.00
05/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	4	0	4	0	0.00
05/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	4	0	4	0	0.00
05/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	4	0	4	0	0.00
05/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1399	1	1399	1	0.00
05/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1376	1	1376	1	0.00
05/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1423	1	1423	1	0.00
05/07/2018	R208 On 01-November-18			Bond Future	7.78	98.4415	7.7834	98.4415	0.00
05/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	62	0	62	0	0.00
05/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	63	0	63	0	0.00
05/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	60	0	60	0	0.00
05/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1483	1	1483	1	0.00
05/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1523	2	1523	2	0.00
05/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1503	2	1503	2	0.00
05/07/2018	R208 On 07-February-19			Bond Future	7.85	100.3500	7.8547	100.3500	0.00
05/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	86	0	86	0	0.00
05/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	83	0	83	0	0.00
05/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	81	0	81	0	0.00
05/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1573	2	1573	2	0.00
05/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1607	2	1607	2	0.00
05/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1590	2	1590	2	0.00
05/07/2018	R209 On 02-August-18			Bond Future	9.43	74.9719	9.4329	74.9719	125,373.00
05/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5065	5	5065	5	0.00
05/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	168	0	168	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1167	1	1167	1	0.00
05/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8667	9	8667	9	0.00
05/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	78	0	78	0	0.00
05/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2100	2	2100	2	435.00
05/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	7	0	7	0	500.00
05/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6049	6	6049	6	0.00
05/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	550	1	550	1	0.00
05/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	6	0	6	0	5,000.00
05/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6106	6	6106	6	0.00
05/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6164	6	6164	6	0.00
05/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	36	0	36	0	0.00
05/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	39	0	39	0	0.00
05/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	588	1	588	1	0.00
05/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	37	0	37	0	0.00
05/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7046	7	7046	7	0.00
05/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3473	4	3473	4	0.00
05/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4329	4	4329	4	500.00
05/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6816	7	6816	7	0.00
05/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	2081	2	2081	2	500.00
05/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	3	0	3	0	435.00
05/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	1187	1	1187	1	5,000.00
05/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	78	0	78	0	435.00
05/07/2018	R209 On 01-November-18			Bond Future	9.49	73.1619	9.4924	73.1619	0.00
05/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72382	72	72382	72	0.00
05/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	804	1	804	1	2,000.00
05/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72382	72	72382	72	0.00
05/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4507	4	4507	4	0.00
05/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4371	4	4371	4	0.00
05/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2983	3	2983	3	2,000.00
05/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72382	72	72382	72	0.00
05/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1946	2	1946	2	0.00
05/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4416	4	4416	4	0.00
05/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7257	7	7257	7	0.00
05/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4236	4	4236	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
05/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1332	1	1332	1	0.00
05/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	549	1	549	1	0.00
05/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1226	1	1226	1	5,850.00
05/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1278	1	1278	1	0.00
05/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	2006	2	2006	2	0.00
05/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1260	1	1260	1	2,000.00
05/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2975	3	2975	3	0.00
05/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	5001	5	5001	5	0.00
05/07/2018	R209 On 07-February-19			Bond Future	9.56	74.5803	9.5574	74.5803	0.00
05/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1575	2	1575	2	0.00
05/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1600	2	1600	2	0.00
05/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1551	2	1551	2	0.00
05/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5731	6	5731	6	0.00
05/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5684	6	5684	6	0.00
05/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5636	6	5636	6	0.00
05/07/2018	R210 On 02-August-18			Bond Future	186.91	186.8887	186.9119	186.8887	2,179.00
05/07/2018	R210 On 01-November-18			Bond Future	187.79	187.7646	187.7875	187.7646	0.00
05/07/2018	R210 On 07-February-19			Bond Future	191.46	191.4414	191.4637	191.4414	0.00
05/07/2018	R212 On 02-August-18			Bond Future	153.35	153.3798	153.3463	153.3798	4,777.00
05/07/2018	R212 On 01-November-18			Bond Future	156.12	156.1503	156.1157	156.1503	0.00
05/07/2018	R212 On 07-February-19			Bond Future	157.02	157.0544	157.0182	157.0544	0.00
05/07/2018	R213 On 02-August-18			Bond Future	9.22	86.5851	9.2189	86.5851	33,503.00
05/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	679	1	679	1	0.00
05/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	655	1	655	1	0.00
05/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	631	1	631	1	0.00
05/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1699	2	1699	2	0.00
05/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1742	2	1742	2	0.00
05/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1657	2	1657	2	0.00
05/07/2018	R213 On 01-November-18			Bond Future	9.28	84.5840	9.2841	84.5840	0.00
05/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	661	1	661	1	0.00
05/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	645	1	645	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
05/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	629	1	629	1	0.00
05/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4850	5	4850	5	0.00
05/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4902	5	4902	5	0.00
05/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4797	5	4797	5	0.00
05/07/2018	R213 On 07-February-19			Bond Future	9.36	86.2240	9.3575	86.2240	0.00
05/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1268	1	1268	1	0.00
05/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1290	1	1290	1	0.00
05/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1311	1	1311	1	0.00
05/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5643	6	5643	6	0.00
05/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5597	6	5597	6	0.00
05/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5689	6	5689	6	0.00
05/07/2018	R214 On 02-August-18			Bond Future	9.57	74.5701	9.5727	74.5701	32,496.00
05/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	67	0	67	0	0.00
05/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	75	0	75	0	0.00
05/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	71	0	71	0	0.00
05/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4700	5	4700	5	0.00
05/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4626	5	4626	5	0.00
05/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4774	5	4774	5	0.00
05/07/2018	R214 On 01-November-18			Bond Future	9.63	72.6078	9.6328	72.6078	0.00
05/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	716	1	716	1	0.00
05/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	735	1	735	1	0.00
05/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	753	1	753	1	0.00
05/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5409	5	5409	5	0.00
05/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5527	6	5527	6	0.00
05/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5468	6	5468	6	0.00
05/07/2018	R214 On 07-February-19			Bond Future	9.70	74.0156	9.6998	74.0156	0.00
05/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1569	2	1569	2	0.00
05/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1594	2	1594	2	0.00
05/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1545	2	1545	2	0.00
05/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6426	6	6426	6	0.00
05/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6373	6	6373	6	0.00
05/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6321	6	6321	6	0.00
05/07/2018	R248 On 02-August-18			Bond Future	9.61	95.3682	9.6130	95.3682	103,131.00
05/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	79	0	79	0	0.00

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05/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	74	0	74	0	0.00
05/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	69	0	69	0	0.00
05/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6123	6	6123	6	0.00
05/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6219	6	6219	6	0.00
05/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6027	6	6027	6	0.00
05/07/2018	R248 On 01-November-18			Bond Future	9.67	92.6373	9.6741	92.6373	0.00
05/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	849	1	849	1	0.00
05/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	896	1	896	1	0.00
05/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	873	1	873	1	0.00
05/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7059	7	7059	7	0.00
05/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6983	7	6983	7	0.00
05/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7136	7	7136	7	0.00
05/07/2018	R248 On 07-February-19			Bond Future	9.74	94.4334	9.7421	94.4334	0.00
05/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1874	2	1874	2	0.00
05/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1905	2	1905	2	0.00
05/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1844	2	1844	2	0.00
05/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8187	8	8187	8	0.00
05/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8324	8	8324	8	0.00
05/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8255	8	8255	8	0.00