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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	2025 On 02-August-18			Bond Future	130.65	130.6544	130.6544	130.6544	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
06/08/2018	2025 On 01-November-18			Bond Future	133.39	133.0032	133.3879	133.0032	365.00
06/08/2018	2025 On 07-February-19			Bond Future	134.58	134.1849	134.5765	134.1849	0.00
06/08/2018	2025 On 02-May-19			Bond Future	136.84	136.4448	136.8395	136.4448	0.00
06/08/2018	2029 On 02-August-18			Bond Future	99.58	99.5797	99.5797	99.5797	0.00
06/08/2018	2029 On 01-November-18			Bond Future	100.50	100.5147	100.5038	100.5147	1,600.00
06/08/2018	2029 On 07-February-19			Bond Future	102.46	102.4764	102.4650	102.4764	0.00
06/08/2018	2029 On 02-May-19			Bond Future	103.12	103.1299	103.1156	103.1299	0.00
06/08/2018	2030 On 02-August-18			Bond Future	9.13	92.2461	9.1250	92.2461	0.00
06/08/2018	2030 On 01-November-18			Bond Future	9.21	94.0607	9.2124	94.0607	48,246.00
06/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	394	0	394	0	0.00
06/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	421	1	421	1	0.00
06/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	407	0	407	0	0.00
06/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	4586	4	4586	4	0.00
06/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	4642	4	4642	4	0.00
06/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4530	4	4530	4	0.00
06/08/2018	2030 On 07-February-19			Bond Future	9.28	91.8706	9.2850	91.8706	167.00
06/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	1048	1	1048	1	0.00
06/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	1067	1	1067	1	0.00
06/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	1087	1	1087	1	0.00
06/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5333	5	5333	5	0.00
06/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5382	5	5382	5	0.00
06/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5431	5	5431	5	0.00
06/08/2018	2030 On 02-May-19			Bond Future	9.35	93.4011	9.3526	93.4011	0.00
06/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	3446	4	3446	4	0.00
06/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3514	4	3514	4	0.00
06/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	3480	4	3480	4	0.00
06/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3183	3	3183	3	0.00
06/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3154	3	3154	3	0.00
06/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3212	3	3212	3	0.00
06/08/2018	2032 On 02-August-18			Bond Future	9.31	94.7912	9.3100	94.7912	0.00
06/08/2018	2032 On 01-November-18			Bond Future	9.40	92.4743	9.4010	92.4743	35,788.00
06/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	417	0	417	0	0.00
06/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	431	1	431	1	0.00
06/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	404	0	404	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
06/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	5172	5	5172	5	0.00
06/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	5110	5	5110	5	0.00
06/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5048	5	5048	5	0.00
06/08/2018	2032 On 07-February-19			Bond Future	9.48	94.2629	9.4764	94.2629	456.00
06/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	1179	1	1179	1	0.00
06/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	1159	1	1159	1	0.00
06/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	1138	1	1138	1	0.00
06/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	5957	6	5957	6	0.00
06/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6010	6	6010	6	0.00
06/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	5903	6	5903	6	0.00
06/08/2018	2032 On 02-May-19			Bond Future	9.54	91.6780	9.5423	91.6780	0.00
06/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3997	4	3997	4	0.00
06/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	4035	4	4035	4	0.00
06/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	4073	4	4073	4	0.00
06/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3476	3	3476	3	0.00
06/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3536	3	3536	3	0.00
06/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3506	3	3506	3	0.00
06/08/2018	2033 On 02-August-18			Bond Future	103.12	103.1203	103.1203	103.1203	0.00
06/08/2018	2033 On 01-November-18			Bond Future	104.30	103.8561	104.2994	103.8561	5,770.00
06/08/2018	2033 On 07-February-19			Bond Future	106.33	105.8833	106.3347	105.8833	0.00
06/08/2018	2033 On 02-May-19			Bond Future	106.98	106.5219	106.9782	106.5219	0.00
06/08/2018	2037 On 02-August-18			Bond Future	9.51	91.4853	9.5050	91.4853	0.00
06/08/2018	2037 On 01-November-18			Bond Future	9.60	93.2821	9.6013	93.2821	49,354.00
06/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	546	1	546	1	0.00
06/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	582	1	582	1	0.00
06/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	564	1	564	1	0.00
06/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	5350	5	5350	5	0.00
06/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	5282	5	5282	5	0.00
06/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5418	5	5418	5	0.00
06/08/2018	2037 On 07-February-19			Bond Future	9.67	90.8264	9.6720	90.8264	650.00
06/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1412	2	1412	2	0.00
06/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1437	2	1437	2	0.00
06/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1463	2	1463	2	0.00
06/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6353	6	6353	6	0.00

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06/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6471	6	6471	6	0.00
06/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6412	6	6412	6	0.00
06/08/2018	2037 On 02-May-19			Bond Future	9.74	92.3394	9.7365	92.3394	0.00
06/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	4494	5	4494	5	0.00
06/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	4536	5	4536	5	0.00
06/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	4452	5	4452	5	0.00
06/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4041	4	4041	4	0.00
06/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4007	4	4007	4	0.00
06/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3972	4	3972	4	0.00
06/08/2018	2038 On 02-August-18			Bond Future	122.96	122.9614	122.9614	122.9614	0.00
06/08/2018	2038 On 01-November-18			Bond Future	124.97	125.7511	124.9665	125.7511	9,641.00
06/08/2018	2038 On 07-February-19			Bond Future	125.81	126.6145	125.8139	126.6145	0.00
06/08/2018	2038 On 02-May-19			Bond Future	127.93	128.7468	127.9295	128.7468	0.00
06/08/2018	2040 On 02-August-18			Bond Future	9.59	94.8377	9.5900	94.8377	0.00
06/08/2018	2040 On 01-November-18			Bond Future	9.69	96.6626	9.6915	96.6626	19,698.00
06/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	575	1	575	1	0.00
06/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	828	1	828	1	3,540.00
06/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	2984	3	2984	3	3,540.00
06/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	557	1	557	1	0.00
06/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	613	1	613	1	2,950.00
06/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	45	0	45	0	2,950.00
06/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	594	1	594	1	0.00
06/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	5860	6	5860	6	0.00
06/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	11105	11	11105	11	0.00
06/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6083	6	6083	6	0.00
06/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	5934	6	5934	6	0.00
06/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2069	2	2069	2	0.00
06/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6008	6	6008	6	0.00
06/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5156	5	5156	5	0.00
06/08/2018	2040 On 07-February-19			Bond Future	9.76	94.0215	9.7624	94.0215	100.00
06/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1479	2	1479	2	0.00
06/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1532	2	1532	2	0.00
06/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1505	2	1505	2	0.00
06/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7144	7	7144	7	0.00

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06/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7209	7	7209	7	0.00
06/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7079	7	7079	7	0.00
06/08/2018	2040 On 02-May-19			Bond Future	9.83	95.5878	9.8269	95.5878	0.00
06/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	4839	5	4839	5	0.00
06/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	4795	5	4795	5	0.00
06/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	4751	5	4751	5	0.00
06/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4275	4	4275	4	0.00
06/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4313	4	4313	4	0.00
06/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4237	4	4237	4	0.00
06/08/2018	2044 On 02-August-18			Bond Future	9.62	91.9443	9.6200	91.9443	0.00
06/08/2018	2044 On 01-November-18			Bond Future	9.72	93.6750	9.7245	93.6750	38,615.00
06/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	613	1	613	1	0.00
06/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	632	1	632	1	0.00
06/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	652	1	652	1	0.00
06/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6017	6	6017	6	0.00
06/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	5942	6	5942	6	0.00
06/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6093	6	6093	6	0.00
06/08/2018	2044 On 07-February-19			Bond Future	9.79	91.1016	9.7929	91.1016	108.00
06/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1609	2	1609	2	0.00
06/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1637	2	1637	2	0.00
06/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1581	2	1581	2	0.00
06/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7254	7	7254	7	0.00
06/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7188	7	7188	7	0.00
06/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7122	7	7122	7	0.00
06/08/2018	2044 On 02-May-19			Bond Future	9.85	92.6191	9.8550	92.6191	0.00
06/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	4833	5	4833	5	0.00
06/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4922	5	4922	5	0.00
06/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4877	5	4877	5	0.00
06/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4377	4	4377	4	0.00
06/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4416	4	4416	4	0.00
06/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4455	4	4455	4	0.00
06/08/2018	2046 On 02-August-18			Bond Future	117.37	117.3658	117.3658	117.3658	0.00
06/08/2018	2046 On 01-November-18			Bond Future	119.43	119.4452	119.4323	119.4452	11,966.00
06/08/2018	2046 On 07-February-19			Bond Future	121.76	121.7765	121.7629	121.7765	0.00

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06/08/2018	2046 On 02-May-19			Bond Future	122.12	122.1421	122.1250	122.1421	0.00
06/08/2018	2050 On 02-August-18			Bond Future	121.16	121.1637	121.1637	121.1637	0.00
06/08/2018	2050 On 01-November-18			Bond Future	126.12	125.0592	126.1178	125.0592	9,854.00
06/08/2018	2050 On 07-February-19			Bond Future	126.81	125.7288	126.8074	125.7288	0.00
06/08/2018	2050 On 02-May-19			Bond Future	128.94	127.8462	128.9397	127.8462	0.00
06/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	AL37 On 01-November-18			Index Future	595.12	595.9360	595.1230	595.9360	0.00
06/08/2018	AL37 On 07-February-19			Index Future	606.63	607.4630	606.6320	607.4630	0.00
06/08/2018	AL37 On 02-May-19			Index Future	616.73	617.5870	616.7260	617.5870	0.00
06/08/2018	AL7T On 01-November-18			Index Future	694.01	695.8800	694.0100	695.8800	0.00
06/08/2018	AL7T On 07-February-19			Index Future	707.43	709.3400	707.4310	709.3400	0.00
06/08/2018	AL7T On 02-May-19			Index Future	719.20	721.1620	719.2030	721.1620	0.00
06/08/2018	ALBI On 01-November-18			Index Future	629.49	631.7690	629.4890	631.7690	863.00
06/08/2018	ALBI On 07-February-19			Index Future	641.66	643.9900	641.6630	643.9900	0.00
06/08/2018	ALBI On 02-May-19			Index Future	652.34	654.7230	652.3410	654.7230	0.00
06/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2018	EL28 On 02-August-18			Bond Future	127.42	127.4157	127.4157	127.4157	0.00
06/08/2018	ES33 On 02-August-18			Bond Future	10.75	78.9224	10.7500	78.9224	0.00
06/08/2018	ES33 On 01-November-18			Bond Future	10.89	76.6685	10.8941	76.6685	9,466.00
06/08/2018	ES33 On 07-February-19			Bond Future	11.02	78.1514	11.0219	78.1514	0.00
06/08/2018	ES33 On 02-May-19			Bond Future	11.13	75.6639	11.1312	75.6639	0.00
06/08/2018	ES42 On 02-August-18			Bond Future	10.96	81.7292	10.9600	81.7292	0.00
06/08/2018	ES42 On 01-November-18			Bond Future	11.11	79.0367	11.1110	79.0367	7,957.00
06/08/2018	ES42 On 07-February-19			Bond Future	11.23	80.5652	11.2310	80.5652	0.00
06/08/2018	ES42 On 02-May-19			Bond Future	11.34	77.6474	11.3385	77.6474	0.00
06/08/2018	GOVI On 01-November-18			GOVI	624.93	627.3780	624.9300	627.3780	465.00
06/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
06/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
06/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
06/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	285600	26	285600	26	0.00
06/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	285800	26	285800	26	0.00
06/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	285700	26	285700	26	0.00
06/08/2018	GOVI On 07-February-19			GOVI	637.02	639.5140	637.0150	639.5140	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
06/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
06/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	294950	27	294950	27	0.00
06/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	295050	27	295050	27	0.00
06/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	295150	27	295150	27	0.00
06/08/2018	GOVI On 02-May-19			GOVI	647.62	650.1720	647.6160	650.1720	0.00
06/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	2	0	2	0.00
06/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	2	0	2	0.00
06/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	2	0	2	0.00
06/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	2640	0	2640	0	0.00
06/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	2440	0	2440	0	0.00
06/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	2540	0	2540	0	0.00
06/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2018	IGOV On 01-November-18			Index Future	256.68	256.5110	256.6760	256.5110	743.00
06/08/2018	IGOV On 07-February-19			Index Future	261.69	261.5180	261.6850	261.5180	0.00
06/08/2018	IGOV On 02-May-19			Index Future	266.09	265.9230	266.0870	265.9230	0.00
06/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
06/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2400	102.2300	102.2400	0.00
06/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
06/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0000	102.0100	102.0000	0.00
06/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
06/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
06/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
06/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
06/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7400	99.7500	99.7400	0.00
06/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
06/08/2018	IS02 On 20-December-19			Interest Rate Swap	102.93	102.9200	102.9300	102.9200	0.00
06/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.02	99.0100	99.0200	99.0100	0.00
06/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.65	102.6300	102.6500	102.6300	0.00
06/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.71	99.6900	99.7100	99.6900	0.00
06/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.59	96.5700	96.5900	96.5700	0.00
06/08/2018	IS05 On 16-March-21			Interest Rate Swap	95.85	95.8200	95.8500	95.8200	0.00
06/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.07	95.0400	95.0700	95.0400	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
06/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.29	95.2500	95.2900	95.2500	0.00
06/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.51	97.4700	97.5100	97.4700	51.00
06/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.67	97.6200	97.6700	97.6200	0.00
06/08/2018	IS05 On 21-June-22			Interest Rate Swap	98.90	98.8400	98.9000	98.8400	0.00
06/08/2018	IS05 On 20-September-22			Interest Rate Swap	102.84	102.7700	102.8400	102.7700	0.00
06/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.11	104.0300	104.1100	104.0300	0.00
06/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.54	97.4500	97.5400	97.4500	0.00
06/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.58	103.4800	103.5800	103.4800	0.00
06/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.12	99.0100	99.1200	99.0100	0.00
06/08/2018	IS10 On 17-December-25			Interest Rate Swap	96.00	95.9300	96.0000	95.9300	0.00
06/08/2018	IS10 On 16-March-26			Interest Rate Swap	93.03	92.9600	93.0300	92.9600	0.00
06/08/2018	IS10 On 15-June-26			Interest Rate Swap	91.79	91.7200	91.7900	91.7200	0.00
06/08/2018	IS10 On 21-September-26			Interest Rate Swap	93.96	93.8800	93.9600	93.8800	0.00
06/08/2018	IS10 On 21-December-26			Interest Rate Swap	97.74	97.6600	97.7400	97.6600	0.00
06/08/2018	IS10 On 15-March-27			Interest Rate Swap	96.31	96.2300	96.3100	96.2300	0.00
06/08/2018	IS10 On 21-June-27			Interest Rate Swap	98.38	98.3000	98.3800	98.3000	0.00
06/08/2018	IS10 On 20-September-27			Interest Rate Swap	103.80	103.7200	103.8000	103.7200	0.00
06/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.14	104.0700	104.1400	104.0700	0.00
06/08/2018	IS10 On 22-March-28			Interest Rate Swap	97.70	97.6300	97.7000	97.6300	0.00
06/08/2018	IS10 On 20-June-28			Interest Rate Swap	104.83	104.7600	104.8300	104.7600	0.00
06/08/2018	IS10 On 19-September-28			Interest Rate Swap	98.44	98.3700	98.4400	98.3700	0.00
06/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
06/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
06/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/08/2018	R023 On 02-August-18			Bond Future	8.18	101.7495	8.1800	101.7495	0.00
06/08/2018	R023 On 01-November-18			Bond Future	8.25	99.7683	8.2525	99.7683	41,128.00
06/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7849	8	7849	8	0.00
06/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7817	8	7817	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
06/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7785	8	7785	8	0.00
06/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
06/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
06/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
06/08/2018	R023 On 07-February-19			Bond Future	8.34	101.6980	8.3359	101.6980	0.00
06/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	7145	7	7145	7	0.00
06/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	7204	7	7204	7	0.00
06/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	7175	7	7175	7	0.00
06/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	30	0	30	0	0.00
06/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	29	0	29	0	0.00
06/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	31	0	31	0	0.00
06/08/2018	R023 On 02-May-19			Bond Future	8.41	99.4650	8.4056	99.4650	0.00
06/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1557	2	1557	2	0.00
06/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1537	2	1537	2	0.00
06/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1518	2	1518	2	0.00
06/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1397	1	1397	1	0.00
06/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1410	1	1410	1	0.00
06/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1385	1	1385	1	0.00
06/08/2018	R035 On 02-August-18			Bond Future	9.44	99.1605	9.4400	99.1605	0.00
06/08/2018	R035 On 01-November-18			Bond Future	9.54	96.5974	9.5361	96.5974	68,063.00
06/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	570	1	570	1	0.00
06/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	552	1	552	1	0.00
06/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	535	1	535	1	0.00
06/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5502	5	5502	5	0.00
06/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	5570	5	5570	5	0.00
06/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5435	5	5435	5	0.00
06/08/2018	R035 On 07-February-19			Bond Future	9.61	98.4659	9.6129	98.4659	298.00
06/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1289	1	1289	1	0.00
06/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1338	1	1338	1	0.00
06/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1313	1	1313	1	0.00
06/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6488	6	6488	6	0.00
06/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6429	6	6429	6	0.00
06/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	6547	6	6547	6	0.00
06/08/2018	R035 On 02-May-19			Bond Future	9.68	95.6088	9.6758	95.6088	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
06/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	4409	5	4409	5	0.00
06/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	4450	5	4450	5	0.00
06/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	4369	5	4369	5	0.00
06/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	3956	4	3956	4	0.00
06/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	3886	4	3886	4	0.00
06/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	3921	4	3921	4	0.00
06/08/2018	R186 On 02-August-18			Bond Future	8.73	111.7182	8.7250	111.7182	0.00
06/08/2018	R186 On 01-November-18			Bond Future	8.80	113.9645	8.7953	113.9645	63,168.00
06/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	917	1	917	1	0.00
06/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	768	1	768	1	5,000.00
06/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1980	2	1980	2	0.00
06/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	2917	3	2917	3	0.00
06/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	895	1	895	1	0.00
06/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	939	1	939	1	0.00
06/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	145	0	145	0	5,000.00
06/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1346	1	1346	1	2,500.00
06/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	847	1	847	1	5,000.00
06/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2586	2	2586	2	0.00
06/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	5381	5	5381	5	0.00
06/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2506	2	2506	2	0.00
06/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2546	2	2546	2	0.00
06/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	2832	3	2832	3	0.00
06/08/2018	R186 On 07-February-19			Bond Future	8.87	110.8638	8.8712	110.8638	719.00
06/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	826	1	826	1	0.00
06/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	861	1	861	1	0.00
06/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	843	1	843	1	0.00
06/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	4881	5	4881	5	0.00
06/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	4792	5	4792	5	0.00
06/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	4836	5	4836	5	0.00
06/08/2018	R186 On 02-May-19			Bond Future	8.94	112.7108	8.9403	112.7108	0.00
06/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	3169	3	3169	3	0.00
06/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	3135	3	3135	3	0.00
06/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	3102	3	3102	3	0.00
06/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2679	3	2679	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
06/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2703	3	2703	3	0.00
06/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2655	3	2655	3	0.00
06/08/2018	R197 On 02-August-18			Bond Future	297.45	297.4517	297.4517	297.4517	0.00
06/08/2018	R197 On 01-November-18			Bond Future	303.46	303.6419	303.4641	303.6419	2,350.00
06/08/2018	R197 On 07-February-19			Bond Future	302.04	302.2178	302.0351	302.2178	0.00
06/08/2018	R197 On 02-May-19			Bond Future	307.11	307.3075	307.1138	307.3075	0.00
06/08/2018	R202 On 02-August-18			Bond Future	232.95	232.9468	232.9468	232.9468	0.00
06/08/2018	R202 On 01-November-18			Bond Future	237.67	237.6999	237.6747	237.6999	10,129.00
06/08/2018	R202 On 07-February-19			Bond Future	238.41	238.4350	238.4082	238.4350	0.00
06/08/2018	R202 On 02-May-19			Bond Future	242.42	242.4509	242.4173	242.4509	0.00
06/08/2018	R204 On 02-August-18			Bond Future	6.55	101.5223	6.5500	101.5223	0.00
06/08/2018	R207 On 02-August-18			Bond Future	7.52	100.0844	7.5200	100.0844	0.00
06/08/2018	R207 On 01-November-18			Bond Future	7.59	101.9195	7.5868	101.9195	19,140.00
06/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	5	0	5	0	0.00
06/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	5	0	5	0	0.00
06/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	4	0	4	0	0.00
06/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	957	1	957	1	0.00
06/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	946	1	946	1	0.00
06/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	934	1	934	1	0.00
06/08/2018	R207 On 07-February-19			Bond Future	7.68	100.2459	7.6776	100.2459	0.00
06/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	5	0	5	0	0.00
06/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	5	0	5	0	0.00
06/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	5	0	5	0	0.00
06/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1024	1	1024	1	0.00
06/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1033	1	1033	1	0.00
06/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1015	1	1015	1	0.00
06/08/2018	R207 On 02-May-19			Bond Future	7.83	101.9160	7.8296	101.9160	0.00
06/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	154	0	154	0	0.00
06/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	161	0	161	0	0.00
06/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	157	0	157	0	0.00
06/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	296	0	296	0	0.00
06/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	292	0	292	0	0.00
06/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	299	0	299	0	0.00
06/08/2018	R208 On 02-August-18			Bond Future	7.82	99.8623	7.8150	99.8623	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
06/08/2018	R208 On 01-November-18			Bond Future	7.89	98.3232	7.8935	98.3232	28,717.00
06/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	18	0	18	0	0.00
06/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	18	0	18	0	0.00
06/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	17	0	17	0	0.00
06/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1671	2	1671	2	0.00
06/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1713	2	1713	2	0.00
06/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1692	2	1692	2	0.00
06/08/2018	R208 On 07-February-19			Bond Future	7.98	100.2249	7.9828	100.2249	0.00
06/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	46	0	46	0	0.00
06/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	45	0	45	0	0.00
06/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	43	0	43	0	0.00
06/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1777	2	1777	2	0.00
06/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1812	2	1812	2	0.00
06/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1794	2	1794	2	0.00
06/08/2018	R208 On 02-May-19			Bond Future	8.07	98.4950	8.0725	98.4950	0.00
06/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	678	1	678	1	0.00
06/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	688	1	688	1	0.00
06/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	699	1	699	1	0.00
06/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	754	1	754	1	0.00
06/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	768	1	768	1	0.00
06/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	761	1	761	1	0.00
06/08/2018	R209 On 02-August-18			Bond Future	9.42	75.1662	9.4200	75.1662	0.00
06/08/2018	R209 On 01-November-18			Bond Future	9.51	73.4981	9.5135	73.4981	126,870.00
06/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72241	73	72241	73	0.00
06/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	462	1	462	1	2,000.00
06/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	3878	4	3878	4	0.00
06/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	2449	3	2449	3	2,000.00
06/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72241	73	72241	73	0.00
06/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	4019	4	4019	4	0.00
06/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1829	2	1829	2	0.00
06/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	605	1	605	1	0.00
06/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	3197	3	3197	3	0.00
06/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72241	73	72241	73	0.00
06/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1426	2	1426	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
06/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	3925	4	3925	4	0.00
06/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1896	2	1896	2	0.00
06/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	6840	7	6840	7	0.00
06/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	3285	4	3285	4	0.00
06/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	623	1	623	1	760.00
06/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	3739	4	3739	4	0.00
06/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	975	1	975	1	0.00
06/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1156	1	1156	1	0.00
06/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4240	4	4240	4	0.00
06/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	273	0	273	0	0.00
06/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2053	2	2053	2	0.00
06/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1196	1	1196	1	760.00
06/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	880	1	880	1	5,850.00
06/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2120	2	2120	2	760.00
06/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4294	4	4294	4	0.00
06/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	927	1	927	1	0.00
06/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1613	1	1613	1	0.00
06/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2596	2	2596	2	0.00
06/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	911	1	911	1	2,000.00
06/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	4800	5	4800	5	0.00
06/08/2018	R209 On 07-February-19			Bond Future	9.58	74.9196	9.5799	74.9196	340.00
06/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	1198	1	1198	1	0.00
06/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	1220	1	1220	1	0.00
06/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	1176	1	1176	1	0.00
06/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5504	5	5504	5	0.00
06/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5454	5	5454	5	0.00
06/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5404	5	5404	5	0.00
06/08/2018	R209 On 02-May-19			Bond Future	9.64	73.0199	9.6375	73.0199	0.00
06/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3761	4	3761	4	0.00
06/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3727	4	3727	4	0.00
06/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3796	4	3796	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
06/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3451	3	3451	3	0.00
06/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3420	3	3420	3	0.00
06/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3390	3	3390	3	0.00
06/08/2018	R210 On 02-August-18			Bond Future	185.17	185.1673	185.1673	185.1673	0.00
06/08/2018	R210 On 01-November-18			Bond Future	186.22	186.3189	186.2195	186.3189	2,149.00
06/08/2018	R210 On 07-February-19			Bond Future	189.85	189.9555	189.8532	189.9555	0.00
06/08/2018	R210 On 02-May-19			Bond Future	190.49	190.5999	190.4911	190.5999	0.00
06/08/2018	R212 On 02-August-18			Bond Future	153.38	153.3813	153.3813	153.3813	0.00
06/08/2018	R212 On 01-November-18			Bond Future	156.38	156.3951	156.3750	156.3951	3,476.00
06/08/2018	R212 On 07-February-19			Bond Future	157.27	157.2926	157.2714	157.2926	0.00
06/08/2018	R212 On 02-May-19			Bond Future	159.92	159.9417	159.9160	159.9417	0.00
06/08/2018	R213 On 02-August-18			Bond Future	9.22	86.7142	9.2200	86.7142	0.00
06/08/2018	R213 On 01-November-18			Bond Future	9.30	84.8479	9.3043	84.8479	32,893.00
06/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	361	0	361	0	0.00
06/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	348	0	348	0	0.00
06/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	337	0	337	0	0.00
06/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	4682	4	4682	4	0.00
06/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	4739	5	4739	5	0.00
06/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	4626	4	4626	4	0.00
06/08/2018	R213 On 07-February-19			Bond Future	9.38	86.4891	9.3792	86.4891	112.00
06/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	953	1	953	1	0.00
06/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	972	1	972	1	0.00
06/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	991	1	991	1	0.00
06/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5462	5	5462	5	0.00
06/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5413	5	5413	5	0.00
06/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5510	5	5510	5	0.00
06/08/2018	R213 On 02-May-19			Bond Future	9.44	84.3827	9.4407	84.3827	0.00
06/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	3528	4	3528	4	0.00
06/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	3495	4	3495	4	0.00
06/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	3462	4	3462	4	0.00
06/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3190	3	3190	3	0.00
06/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3218	3	3218	3	0.00
06/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3162	3	3162	3	0.00
06/08/2018	R214 On 02-August-18			Bond Future	9.57	74.6295	9.5700	74.6295	0.00

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06/08/2018	R214 On 01-November-18			Bond Future	9.67	72.7771	9.6747	72.7771	30,769.00
06/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	376	0	376	0	0.00
06/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	389	0	389	0	0.00
06/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	403	0	403	0	0.00
06/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5351	5	5351	5	0.00
06/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5479	5	5479	5	0.00
06/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5415	5	5415	5	0.00
06/08/2018	R214 On 07-February-19			Bond Future	9.74	74.1847	9.7436	74.1847	0.00
06/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	1145	1	1145	1	0.00
06/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	1166	1	1166	1	0.00
06/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	1125	1	1125	1	0.00
06/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6308	6	6308	6	0.00
06/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6251	6	6251	6	0.00
06/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6196	6	6196	6	0.00
06/08/2018	R214 On 02-May-19			Bond Future	9.80	72.1267	9.7998	72.1267	0.00
06/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	4098	4	4098	4	0.00
06/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	4024	4	4024	4	0.00
06/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	4061	4	4061	4	0.00
06/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3653	3	3653	3	0.00
06/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3623	3	3623	3	0.00
06/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3684	4	3684	4	0.00
06/08/2018	R248 On 02-August-18			Bond Future	9.62	95.3564	9.6150	95.3564	0.00
06/08/2018	R248 On 01-November-18			Bond Future	9.72	92.7642	9.7208	92.7642	96,842.00
06/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	438	1	438	1	0.00
06/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	470	1	470	1	0.00
06/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	454	1	454	1	0.00
06/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7057	7	7057	7	0.00
06/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	6973	7	6973	7	0.00
06/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7141	7	7141	7	0.00
06/08/2018	R248 On 07-February-19			Bond Future	9.79	94.5585	9.7910	94.5585	0.00
06/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	1356	2	1356	2	0.00
06/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	1331	1	1331	1	0.00
06/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1382	2	1382	2	0.00
06/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8092	8	8092	8	0.00

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06/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8240	8	8240	8	0.00
06/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8166	8	8166	8	0.00
06/08/2018	R248 On 02-May-19			Bond Future	9.85	91.6996	9.8483	91.6996	0.00
06/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4994	5	4994	5	0.00
06/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	5039	5	5039	5	0.00
06/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4948	5	4948	5	0.00
06/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4508	4	4508	4	0.00
06/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4588	4	4588	4	0.00
06/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4548	4	4548	4	0.00