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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	2025 On 02-August-18			Bond Future	134.99	134.9431	134.9886	134.9431	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
09/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1671	2	1671	2	0.00
09/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1681	2	1681	2	0.00
09/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1661	2	1661	2	0.00
09/05/2018	2025 On 01-November-18			Bond Future	137.43	137.3868	137.4344	137.3868	0.00
09/05/2018	2025 On 07-February-19			Bond Future	138.72	138.6696	138.7151	138.6696	0.00
09/05/2018	2029 On 02-August-18			Bond Future	103.56	103.5222	103.5589	103.5222	1,370.00
09/05/2018	2029 On 01-November-18			Bond Future	104.39	104.3474	104.3856	104.3474	0.00
09/05/2018	2029 On 07-February-19			Bond Future	106.43	106.3952	106.4319	106.3952	0.00
09/05/2018	2030 On 02-August-18			Bond Future	8.93	94.2394	8.9308	94.2394	41,242.00
09/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4110	5	4110	5	0.00
09/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	620	1	620	1	7,850.00
09/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1690	2	1690	2	7,850.00
09/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4316	5	4316	5	0.00
09/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4161	5	4161	5	0.00
09/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4059	5	4059	5	0.00
09/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	566	0	566	0	7,850.00
09/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	604	0	604	0	0.00
09/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	630	1	630	1	0.00
09/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1831	2	1831	2	0.00
09/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	617	0	617	0	0.00
09/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3530	3	3530	3	0.00
09/05/2018	2030 On 01-November-18			Bond Future	8.99	95.9307	8.9853	95.9307	0.00
09/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1395	2	1395	2	0.00
09/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1445	2	1445	2	0.00
09/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1420	2	1420	2	0.00
09/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4103	4	4103	4	0.00
09/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4147	4	4147	4	0.00
09/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4058	4	4058	4	0.00
09/05/2018	2030 On 07-February-19			Bond Future	9.05	93.7833	9.0480	93.7833	0.00
09/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2082	2	2082	2	0.00
09/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2109	2	2109	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
09/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2135	2	2135	2	0.00
09/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4852	4	4852	4	0.00
09/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4893	4	4893	4	0.00
09/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4934	4	4934	4	0.00
09/05/2018	2032 On 02-August-18			Bond Future	9.09	97.0850	9.0930	97.0850	30,365.00
09/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4807	5	4807	5	0.00
09/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4751	5	4751	5	0.00
09/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4695	5	4695	5	0.00
09/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	629	1	629	1	0.00
09/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	642	1	642	1	0.00
09/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	616	1	616	1	0.00
09/05/2018	2032 On 01-November-18			Bond Future	9.15	94.6724	9.1509	94.6724	0.00
09/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1617	2	1617	2	0.00
09/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1645	2	1645	2	0.00
09/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1590	2	1590	2	0.00
09/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4567	4	4567	4	0.00
09/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4518	4	4518	4	0.00
09/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4470	4	4470	4	0.00
09/05/2018	2032 On 07-February-19			Bond Future	9.22	96.5100	9.2163	96.5100	0.00
09/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2399	3	2399	3	0.00
09/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2369	3	2369	3	0.00
09/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2340	3	2340	3	0.00
09/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5336	5	5336	5	0.00
09/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5381	5	5381	5	0.00
09/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5291	5	5291	5	0.00
09/05/2018	2033 On 02-August-18			Bond Future	107.93	107.0718	107.9272	107.0718	6,271.00
09/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2003	3	2003	3	0.00
09/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2013	3	2013	3	0.00
09/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	1993	3	1993	3	0.00
09/05/2018	2033 On 01-November-18			Bond Future	108.76	107.8898	108.7617	107.8898	0.00
09/05/2018	2033 On 07-February-19			Bond Future	110.89	110.0072	110.8937	110.0072	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
09/05/2018	2037 On 02-August-18			Bond Future	9.32	93.8695	9.3209	93.8695	53,703.00
09/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5670	6	5670	6	0.00
09/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5732	6	5732	6	0.00
09/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5795	7	5795	7	0.00
09/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	663	1	663	1	0.00
09/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	691	1	691	1	0.00
09/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	677	1	677	1	0.00
09/05/2018	2037 On 01-November-18			Bond Future	9.38	95.5541	9.3757	95.5541	0.00
09/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1975	2	1975	2	0.00
09/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2040	2	2040	2	0.00
09/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2007	2	2007	2	0.00
09/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4980	4	4980	4	0.00
09/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4927	4	4927	4	0.00
09/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5034	5	5034	5	0.00
09/05/2018	2037 On 07-February-19			Bond Future	9.44	93.1488	9.4381	93.1488	0.00
09/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2868	3	2868	3	0.00
09/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2903	3	2903	3	0.00
09/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2937	3	2937	3	0.00
09/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5974	5	5974	5	0.00
09/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6074	6	6074	6	0.00
09/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6024	6	6024	6	0.00
09/05/2018	2038 On 02-August-18			Bond Future	129.49	129.8468	129.4850	129.8468	9,239.00
09/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5045	5	5045	5	0.00
09/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5055	5	5055	5	0.00
09/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5065	5	5065	5	0.00
09/05/2018	2038 On 01-November-18			Bond Future	131.83	132.1983	131.8310	132.1983	0.00
09/05/2018	2038 On 07-February-19			Bond Future	132.83	133.2026	132.8253	133.2026	0.00
09/05/2018	2040 On 02-August-18			Bond Future	9.40	97.5393	9.3958	97.5393	22,620.00
09/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6280	7	6280	7	0.00
09/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6214	7	6214	7	0.00
09/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6148	7	6148	7	0.00

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09/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	744	1	744	1	0.00
09/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	759	1	759	1	0.00
09/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	730	1	730	1	0.00
09/05/2018	2040 On 01-November-18			Bond Future	9.45	99.2898	9.4505	99.2898	0.00
09/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2183	3	2183	3	0.00
09/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2218	3	2218	3	0.00
09/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2253	3	2253	3	5,900.00
09/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	710	1	710	1	5,900.00
09/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2148	3	2148	3	0.00
09/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5591	5	5591	5	0.00
09/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9687	9	9687	9	0.00
09/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5417	5	5417	5	0.00
09/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5533	5	5533	5	0.00
09/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5475	5	5475	5	0.00
09/05/2018	2040 On 07-February-19			Bond Future	9.51	96.7064	9.5127	96.7064	0.00
09/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3092	4	3092	4	0.00
09/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3166	4	3166	4	0.00
09/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3129	4	3129	4	0.00
09/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6638	6	6638	6	0.00
09/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6693	6	6693	6	0.00
09/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6583	6	6583	6	0.00
09/05/2018	2044 On 02-August-18			Bond Future	9.45	94.5265	9.4495	94.5265	30,512.00
09/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6033	7	6033	7	0.00
09/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6165	7	6165	7	0.00
09/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6099	7	6099	7	0.00
09/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	843	1	843	1	0.00
09/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	827	1	827	1	0.00
09/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	859	1	859	1	0.00
09/05/2018	2044 On 01-November-18			Bond Future	9.50	96.2228	9.5029	96.2228	0.00
09/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2190	3	2190	3	0.00
09/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2225	3	2225	3	0.00
09/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2260	3	2260	3	0.00
09/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5663	5	5663	5	0.00
09/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5604	5	5604	5	0.00

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09/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5723	5	5723	5	0.00
09/05/2018	2044 On 07-February-19			Bond Future	9.56	93.7053	9.5636	93.7053	0.00
09/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3237	4	3237	4	0.00
09/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3275	4	3275	4	0.00
09/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3199	4	3199	4	0.00
09/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6883	6	6883	6	0.00
09/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6827	6	6827	6	0.00
09/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6770	6	6770	6	0.00
09/05/2018	2046 On 02-August-18			Bond Future	124.38	125.8125	124.3776	125.8125	10,917.00
09/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	4392	3	4392	3	0.00
09/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	4412	3	4412	3	0.00
09/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	4402	3	4402	3	0.00
09/05/2018	2046 On 01-November-18			Bond Future	124.98	126.4417	124.9819	126.4417	0.00
09/05/2018	2046 On 07-February-19			Bond Future	127.43	128.9229	127.4319	128.9229	0.00
09/05/2018	2050 On 02-August-18			Bond Future	130.30	131.9796	130.2970	131.9796	9,775.00
09/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
09/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	7243	6	7243	6	0.00
09/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	7223	6	7223	6	0.00
09/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	7233	6	7233	6	0.00
09/05/2018	2050 On 01-November-18			Bond Future	132.66	134.3697	132.6576	134.3697	0.00
09/05/2018	2050 On 07-February-19			Bond Future	133.49	135.2349	133.4867	135.2349	0.00
09/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	AL37 On 02-August-18			Index Future	591.44	592.7900	591.4400	592.7900	0.00
09/05/2018	AL37 On 01-November-18			Index Future	602.06	603.4310	602.0600	603.4310	0.00
09/05/2018	AL37 On 07-February-19			Index Future	613.74	615.1500	613.7400	615.1500	0.00
09/05/2018	AL7T On 02-August-18			Index Future	690.38	694.1400	690.3820	694.1400	0.00
09/05/2018	AL7T On 01-November-18			Index Future	702.78	706.6010	702.7790	706.6010	0.00

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09/05/2018	AL7T On 07-February-19			Index Future	716.41	720.3230	716.4130	720.3230	0.00
09/05/2018	ALBI On 02-August-18			Index Future	628.63	633.3120	628.6250	633.3120	878.00
09/05/2018	ALBI On 01-November-18			Index Future	639.91	644.6800	639.9130	644.6800	0.00
09/05/2018	ALBI On 07-February-19			Index Future	652.33	657.2000	652.3280	657.2000	0.00
09/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	C442 On 25-April-42			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
09/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2018	EL28 On 02-August-18			Bond Future	131.88	131.8233	131.8774	131.8233	0.00
09/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
09/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
09/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
09/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3063	3	3063	3	0.00
09/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3073	3	3073	3	0.00
09/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3053	3	3053	3	0.00
09/05/2018	ES33 On 02-August-18			Bond Future	10.62	80.3094	10.6237	80.3094	9,466.00
09/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3075	4	3075	4	0.00
09/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3133	4	3133	4	0.00
09/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3191	4	3191	4	0.00
09/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
09/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
09/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
09/05/2018	ES33 On 01-November-18			Bond Future	10.73	77.9623	10.7287	77.9623	0.00
09/05/2018	ES33 On 07-February-19			Bond Future	10.85	79.4755	10.8493	79.4755	0.00
09/05/2018	ES42 On 02-August-18			Bond Future	10.81	83.5598	10.8108	83.5598	7,957.00
09/05/2018	ES42 On 01-November-18			Bond Future	10.91	80.7995	10.9115	80.7995	0.00
09/05/2018	ES42 On 07-February-19			Bond Future	11.02	82.3676	11.0233	82.3676	0.00
09/05/2018	GOVI On 02-August-18			GOVI	624.80	629.7130	624.8010	629.7130	465.00
09/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	190910	24	190910	24	0.00
09/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	190810	24	190810	24	0.00
09/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	191010	24	191010	24	0.00
09/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 01-November-18			GOVI	636.02	641.0170	636.0200	641.0170	0.00
09/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 01-November-18	653.50	Call	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
09/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	174700	12	174700	12	0.00
09/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	174900	12	174900	12	0.00
09/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	174800	12	174800	12	0.00
09/05/2018	GOVI On 07-February-19			GOVI	648.36	653.4660	648.3590	653.4660	0.00
09/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
09/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	181510	13	181510	13	0.00
09/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	181610	13	181610	13	0.00
09/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	181710	13	181710	13	0.00
09/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2018	IGOV On 02-August-18			Index Future	260.89	261.5960	260.8880	261.5960	884.00
09/05/2018	IGOV On 01-November-18			Index Future	265.62	266.3340	265.6150	266.3340	241.00
09/05/2018	IGOV On 07-February-19			Index Future	270.82	271.5620	270.8230	271.5620	0.00
09/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
09/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
09/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4700	100.4800	100.4700	0.00
09/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.4700	99.4700	99.4700	0.00
09/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.14	100.1200	100.1400	100.1200	0.00
09/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
09/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
09/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8500	98.8600	98.8500	0.00
09/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.22	99.2100	99.2200	99.2100	0.00
09/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.59	99.5700	99.5900	99.5700	0.00
09/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.95	99.9300	99.9500	99.9300	0.00
09/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.87	100.8300	100.8700	100.8300	0.00
09/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.60	98.5600	98.6000	98.5600	0.00
09/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.45	100.4000	100.4500	100.4000	0.00
09/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.00	95.9200	96.0000	95.9200	0.00
09/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.20	95.1000	95.2000	95.1000	0.00
09/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.37	94.2500	94.3700	94.2500	0.00
09/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.52	94.3700	94.5200	94.3700	0.00
09/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.70	96.5300	96.7000	96.5300	51.00
09/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.82	96.6300	96.8200	96.6300	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
09/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.99	97.7900	97.9900	97.7900	0.00
09/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.18	99.9700	100.1800	99.9700	0.00
09/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.42	101.2000	101.4200	101.2000	0.00
09/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.51	96.2700	96.5100	96.2700	0.00
09/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.81	100.5700	100.8100	100.5700	0.00
09/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.43	94.1100	94.4300	94.1100	0.00
09/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.40	91.0600	91.4000	91.0600	0.00
09/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.10	89.7400	90.1000	89.7400	0.00
09/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.23	91.8500	92.2300	91.8500	0.00
09/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.99	95.5900	95.9900	95.5900	0.00
09/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.52	94.1100	94.5200	94.1100	0.00
09/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.56	96.1500	96.5600	96.1500	0.00
09/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.27	99.8700	100.2700	99.8700	0.00
09/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.59	100.2000	100.5900	100.2000	0.00
09/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.80	95.4100	95.8000	95.4100	0.00
09/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.25	100.8700	101.2500	100.8700	0.00
09/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
09/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
09/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
09/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
09/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
09/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
09/05/2018	R023 On 02-August-18			Bond Future	7.84	103.2645	7.8382	103.2645	34,860.00
09/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9111	9	9111	9	0.00
09/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9144	9	9144	9	0.00
09/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9077	9	9077	9	0.00
09/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R023 On 01-November-18			Bond Future	7.88	101.1916	7.8793	101.1916	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
09/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9179	9	9179	9	0.00
09/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9147	9	9147	9	0.00
09/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9115	9	9115	9	0.00
09/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
09/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
09/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
09/05/2018	R023 On 07-February-19			Bond Future	7.93	103.1560	7.9312	103.1560	0.00
09/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8496	9	8496	9	0.00
09/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8556	9	8556	9	0.00
09/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8526	9	8526	9	0.00
09/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	21	0	21	0	0.00
09/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	20	0	20	0	0.00
09/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	21	0	21	0	0.00
09/05/2018	R035 On 02-August-18			Bond Future	9.23	101.7680	9.2271	101.7680	65,685.00
09/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3144	4	3144	4	0.00
09/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3195	4	3195	4	0.00
09/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3247	4	3247	4	0.00
09/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1548	1	1548	1	0.00
09/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1519	1	1519	1	0.00
09/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1577	1	1577	1	0.00
09/05/2018	R035 On 01-November-18			Bond Future	9.29	99.0983	9.2856	99.0983	0.00
09/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1996	2	1996	2	0.00
09/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1964	2	1964	2	0.00
09/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1933	2	1933	2	0.00
09/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4913	4	4913	4	0.00
09/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4967	4	4967	4	0.00
09/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4861	4	4861	4	0.00
09/05/2018	R035 On 07-February-19			Bond Future	9.35	101.0219	9.3527	101.0219	0.00
09/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2790	3	2790	3	0.00
09/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2858	3	2858	3	0.00
09/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2824	3	2824	3	0.00
09/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5954	5	5954	5	0.00
09/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5904	5	5904	5	0.00
09/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6004	5	6004	5	0.00

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09/05/2018	R186 On 02-August-18			Bond Future	8.50	113.7171	8.4957	113.7171	101,954.00
09/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1590	2	1590	2	0.00
09/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1491	2	1491	2	0.00
09/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	873	1	873	1	3,020.00
09/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1523	2	1523	2	0.00
09/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	44	0	44	0	3,020.00
09/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1458	2	1458	2	0.00
09/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1685	1	1685	1	0.00
09/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2449	2	2449	2	0.00
09/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6615	6	6615	6	0.00
09/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1623	1	1623	1	0.00
09/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1654	1	1654	1	0.00
09/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1563	1	1563	1	2,500.00
09/05/2018	R186 On 01-November-18			Bond Future	8.55	115.7581	8.5494	115.7581	0.00
09/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2027	2	2027	2	5,000.00
09/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2247	3	2247	3	0.00
09/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4638	5	4638	5	0.00
09/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	824	1	824	1	5,000.00
09/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2280	3	2280	3	0.00
09/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2215	3	2215	3	0.00
09/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2397	2	2397	2	0.00
09/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1060	1	1060	1	5,000.00
09/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4552	4	4552	4	0.00
09/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2339	2	2339	2	0.00
09/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2368	2	2368	2	0.00
09/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2582	2	2582	2	0.00
09/05/2018	R186 On 07-February-19			Bond Future	8.61	112.6998	8.6119	112.6998	0.00
09/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1822	2	1822	2	0.00
09/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1846	2	1846	2	0.00
09/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1871	2	1871	2	0.00
09/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4258	4	4258	4	0.00
09/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4333	4	4333	4	0.00
09/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4295	4	4295	4	0.00
09/05/2018	R197 On 02-August-18			Bond Future	304.53	304.4342	304.5350	304.4342	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2018	R197 On 01-November-18			Bond Future	310.05	309.9475	310.0527	309.9475	0.00
09/05/2018	R197 On 07-February-19			Bond Future	308.77	308.6730	308.7739	308.6730	0.00
09/05/2018	R202 On 02-August-18			Bond Future	243.62	244.1301	243.6215	244.1301	22,259.00
09/05/2018	R202 On 01-November-18			Bond Future	248.04	248.5514	248.0355	248.5514	0.00
09/05/2018	R202 On 07-February-19			Bond Future	248.99	249.5215	248.9905	249.5215	0.00
09/05/2018	R204 On 02-August-18			Bond Future	6.44	101.5803	6.4353	101.5803	10,121.00
09/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	932	1	932	1	0.00
09/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	935	1	935	1	0.00
09/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	928	1	928	1	0.00
09/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R207 On 02-August-18			Bond Future	7.30	100.4662	7.3049	100.4662	20,892.00
09/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	18	0	18	0	0.00
09/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	21	0	21	0	0.00
09/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	20	0	20	0	0.00
09/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	631	1	631	1	0.00
09/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	607	1	607	1	0.00
09/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	619	1	619	1	0.00
09/05/2018	R207 On 01-November-18			Bond Future	7.30	102.2693	7.3000	102.2693	0.00
09/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	50	0	50	0	0.00
09/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	48	0	48	0	0.00
09/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	52	0	52	0	0.00
09/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	679	1	679	1	0.00
09/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	670	1	670	1	0.00
09/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	660	1	660	1	0.00
09/05/2018	R207 On 07-February-19			Bond Future	7.30	100.6095	7.2970	100.6095	0.00
09/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	54	0	54	0	0.00
09/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	52	0	52	0	0.00
09/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	50	0	50	0	0.00
09/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	738	1	738	1	0.00
09/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	745	1	745	1	0.00
09/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	731	1	731	1	0.00
09/05/2018	R208 On 02-August-18			Bond Future	7.52	100.6967	7.5216	100.6967	30,909.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	89	0	89	0	0.00
09/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	80	0	80	0	0.00
09/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	84	0	84	0	0.00
09/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1004	1	1004	1	0.00
09/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	985	1	985	1	0.00
09/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1023	1	1023	1	0.00
09/05/2018	R208 On 01-November-18			Bond Future	7.55	99.1045	7.5501	99.1045	0.00
09/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	190	0	190	0	0.00
09/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	196	0	196	0	0.00
09/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	184	0	184	0	0.00
09/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1120	1	1120	1	0.00
09/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1151	1	1151	1	0.00
09/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1135	1	1135	1	0.00
09/05/2018	R208 On 07-February-19			Bond Future	7.59	101.0282	7.5894	101.0282	0.00
09/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	258	0	258	0	0.00
09/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	251	0	251	0	0.00
09/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	245	0	245	0	0.00
09/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1239	1	1239	1	0.00
09/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1265	1	1265	1	0.00
09/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1252	1	1252	1	0.00
09/05/2018	R209 On 02-August-18			Bond Future	9.25	77.0469	9.2486	77.0469	76,025.00
09/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6515	7	6515	7	0.00
09/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	983	1	983	1	5,000.00
09/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2596	3	2596	3	0.00
09/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9967	11	9967	11	0.00
09/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	691	1	691	1	0.00
09/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3646	4	3646	4	435.00
09/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	217	0	217	0	500.00
09/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7440	8	7440	8	0.00
09/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1737	2	1737	2	0.00
09/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	192	0	192	0	5,000.00
09/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7494	8	7494	8	0.00
09/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7549	8	7549	8	0.00
09/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	158	0	158	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
09/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	167	0	167	0	0.00
09/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	872	1	872	1	0.00
09/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	162	0	162	0	0.00
09/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5970	5	5970	5	0.00
09/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	3025	3	3025	3	0.00
09/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3679	3	3679	3	500.00
09/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5763	5	5763	5	0.00
09/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	2005	2	2005	2	500.00
09/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	41	0	41	0	435.00
09/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1353	1	1353	1	5,000.00
09/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	266	0	266	0	435.00
09/05/2018	R209 On 01-November-18			Bond Future	9.30	75.2819	9.3012	75.2819	0.00
09/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73676	74	73676	74	0.00
09/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73676	74	73676	74	0.00
09/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5772	0	5772	0	0.00
09/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5630	6	5630	6	0.00
09/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73676	74	73676	74	0.00
09/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2927	3	2927	3	0.00
09/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8517	9	8517	9	0.00
09/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5489	6	5489	6	0.00
09/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1290	1	1290	1	0.00
09/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	514	0	514	0	0.00
09/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1197	0	1197	0	5,850.00
09/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1242	1	1242	1	0.00
09/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2661	2	2661	2	0.00
09/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/05/2018	R209 On 07-February-19			Bond Future	9.36	76.7432	9.3602	76.7432	0.00
09/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2358	3	2358	3	0.00
09/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2386	3	2386	3	0.00
09/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2329	3	2329	3	0.00
09/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5189	5	5189	5	0.00
09/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5146	5	5146	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5103	5	5103	5	0.00
09/05/2018	R210 On 02-August-18			Bond Future	191.30	191.2331	191.3005	191.2331	2,159.00
09/05/2018	R210 On 01-November-18			Bond Future	192.27	192.1963	192.2665	192.1963	0.00
09/05/2018	R210 On 07-February-19			Bond Future	196.04	195.9679	196.0356	195.9679	0.00
09/05/2018	R212 On 02-August-18			Bond Future	155.58	155.5292	155.5795	155.5292	3,975.00
09/05/2018	R212 On 01-November-18			Bond Future	158.40	158.3457	158.3983	158.3457	0.00
09/05/2018	R212 On 07-February-19			Bond Future	159.35	159.2994	159.3495	159.2994	0.00
09/05/2018	R213 On 02-August-18			Bond Future	9.00	88.7774	8.9996	88.7774	29,240.00
09/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2004	2	2004	2	0.00
09/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1966	2	1966	2	0.00
09/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1929	2	1929	2	0.00
09/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1565	1	1565	1	0.00
09/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1594	1	1594	1	0.00
09/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1536	1	1536	1	0.00
09/05/2018	R213 On 01-November-18			Bond Future	9.06	86.8245	9.0557	86.8245	0.00
09/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1417	2	1417	2	0.00
09/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1392	2	1392	2	0.00
09/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1368	2	1368	2	0.00
09/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4115	4	4115	4	0.00
09/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4159	4	4159	4	0.00
09/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4071	4	4071	4	0.00
09/05/2018	R213 On 07-February-19			Bond Future	9.12	88.5100	9.1206	88.5100	0.00
09/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2050	2	2050	2	0.00
09/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2077	2	2077	2	0.00
09/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2103	2	2103	2	0.00
09/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4919	5	4919	5	0.00
09/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4878	4	4878	4	0.00
09/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4960	5	4960	5	0.00
09/05/2018	R214 On 02-August-18			Bond Future	9.38	76.8291	9.3778	76.8291	30,091.00
09/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	698	1	698	1	0.00
09/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	740	1	740	1	0.00
09/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	719	1	719	1	0.00
09/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3948	3	3948	3	0.00
09/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3891	3	3891	3	0.00

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09/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4005	3	4005	3	0.00
09/05/2018	R214 On 01-November-18			Bond Future	9.43	74.9150	9.4311	74.9150	0.00
09/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1530	2	1530	2	0.00
09/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1556	2	1556	2	0.00
09/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1582	2	1582	2	0.00
09/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4804	4	4804	4	0.00
09/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4907	4	4907	4	0.00
09/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4855	4	4855	4	0.00
09/05/2018	R214 On 07-February-19			Bond Future	9.49	76.3692	9.4916	76.3692	0.00
09/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2343	3	2343	3	0.00
09/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2372	3	2372	3	0.00
09/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2314	3	2314	3	0.00
09/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5733	5	5733	5	0.00
09/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5685	5	5685	5	0.00
09/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5638	5	5638	5	0.00
09/05/2018	R248 On 02-August-18			Bond Future	9.42	98.2613	9.4186	98.2613	100,451.00
09/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	979	1	979	1	0.00
09/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	952	1	952	1	0.00
09/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	925	1	925	1	0.00
09/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5213	4	5213	4	0.00
09/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5287	5	5287	5	0.00
09/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5139	4	5139	4	0.00
09/05/2018	R248 On 01-November-18			Bond Future	9.47	95.5919	9.4726	95.5919	0.00
09/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2013	2	2013	2	0.00
09/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2081	3	2081	3	0.00
09/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2047	3	2047	3	0.00
09/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6402	6	6402	6	0.00
09/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6337	6	6337	6	0.00
09/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6469	6	6469	6	0.00
09/05/2018	R248 On 07-February-19			Bond Future	9.53	97.4475	9.5341	97.4475	0.00
09/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3034	4	3034	4	0.00
09/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3071	4	3071	4	0.00
09/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2997	4	2997	4	0.00
09/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7486	7	7486	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7610	7	7610	7	0.00
09/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7548	7	7548	7	0.00