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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
11/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	2025 On 02-August-18			Bond Future	130.43	130.6233	130.4348	130.6233	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
11/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6225	6	6225	6	0.00
11/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6235	6	6235	6	0.00
11/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6215	6	6215	6	0.00
11/07/2018	2025 On 01-November-18			Bond Future	132.79	132.9838	132.7920	132.9838	21.00
11/07/2018	2025 On 07-February-19			Bond Future	133.98	134.1705	133.9752	134.1705	0.00
11/07/2018	2029 On 02-August-18			Bond Future	99.69	99.8903	99.6915	99.8903	1,370.00
11/07/2018	2029 On 01-November-18			Bond Future	100.44	100.6459	100.4434	100.6459	0.00
11/07/2018	2029 On 07-February-19			Bond Future	102.41	102.6137	102.4075	102.6137	0.00
11/07/2018	2030 On 02-August-18			Bond Future	9.11	92.5593	9.1111	92.5593	46,087.00
11/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2514	3	2514	3	0.00
11/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	27	0	27	0	7,850.00
11/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	402	1	402	1	7,850.00
11/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2732	3	2732	3	0.00
11/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2568	3	2568	3	0.00
11/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2460	3	2460	3	0.00
11/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	192	0	192	0	7,850.00
11/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	221	0	221	0	0.00
11/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	242	0	242	0	0.00
11/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1754	2	1754	2	0.00
11/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	231	0	231	0	0.00
11/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4147	4	4147	4	0.00
11/07/2018	2030 On 01-November-18			Bond Future	9.17	94.2103	9.1735	94.2103	15,774.00
11/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	570	1	570	1	0.00
11/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	603	1	603	1	0.00
11/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	586	1	586	1	0.00
11/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4511	4	4511	4	0.00
11/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4564	5	4564	5	0.00
11/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4459	4	4459	4	0.00
11/07/2018	2030 On 07-February-19			Bond Future	9.24	92.0259	9.2441	92.0259	0.00
11/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1286	1	1286	1	0.00
11/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1307	1	1307	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
11/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1329	1	1329	1	0.00
11/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5315	5	5315	5	0.00
11/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5361	5	5361	5	0.00
11/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5407	5	5407	5	0.00
11/07/2018	2032 On 02-August-18			Bond Future	9.31	95.0969	9.3109	95.0969	33,718.00
11/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2839	3	2839	3	0.00
11/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2781	3	2781	3	0.00
11/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2723	3	2723	3	0.00
11/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	246	0	246	0	0.00
11/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	258	0	258	0	0.00
11/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	235	0	235	0	0.00
11/07/2018	2032 On 01-November-18			Bond Future	9.38	92.6383	9.3777	92.6383	11,178.00
11/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	648	1	648	1	0.00
11/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	666	1	666	1	0.00
11/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	631	1	631	1	0.00
11/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5235	5	5235	5	0.00
11/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5176	5	5176	5	0.00
11/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5118	5	5118	5	0.00
11/07/2018	2032 On 07-February-19			Bond Future	9.45	94.4327	9.4518	94.4327	0.00
11/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1412	2	1412	2	0.00
11/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1389	2	1389	2	0.00
11/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1366	2	1366	2	0.00
11/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6016	6	6016	6	0.00
11/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6067	6	6067	6	0.00
11/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5965	6	5965	6	0.00
11/07/2018	2033 On 02-August-18			Bond Future	102.31	102.2701	102.3092	102.2701	10,369.00
11/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7621	8	7621	8	0.00
11/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7631	8	7631	8	0.00
11/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7611	8	7611	8	0.00
11/07/2018	2033 On 01-November-18			Bond Future	103.04	102.9971	103.0370	102.9971	5,770.00
11/07/2018	2033 On 07-February-19			Bond Future	105.05	105.0110	105.0519	105.0110	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
11/07/2018	2037 On 02-August-18			Bond Future	9.52	91.7045	9.5160	91.7045	48,709.00
11/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3585	4	3585	4	0.00
11/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3652	4	3652	4	0.00
11/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3719	4	3719	4	0.00
11/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	178	0	178	0	0.00
11/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	195	0	195	0	0.00
11/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	186	0	186	0	0.00
11/07/2018	2037 On 01-November-18			Bond Future	9.58	93.3404	9.5780	93.3404	13,273.00
11/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	822	1	822	1	0.00
11/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	866	1	866	1	0.00
11/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	844	1	844	1	0.00
11/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5446	5	5446	5	0.00
11/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5382	5	5382	5	0.00
11/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5509	5	5509	5	0.00
11/07/2018	2037 On 07-February-19			Bond Future	9.65	90.8885	9.6475	90.8885	0.00
11/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1778	2	1778	2	0.00
11/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1806	2	1806	2	0.00
11/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1833	2	1833	2	0.00
11/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6532	6	6532	6	0.00
11/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6646	6	6646	6	0.00
11/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6589	6	6589	6	0.00
11/07/2018	2038 On 02-August-18			Bond Future	122.27	122.2273	122.2749	122.2273	5,995.00
11/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12255	12	12255	12	0.00
11/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12265	12	12265	12	0.00
11/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12275	12	12275	12	0.00
11/07/2018	2038 On 01-November-18			Bond Future	124.48	124.4360	124.4846	124.4360	3,385.00
11/07/2018	2038 On 07-February-19			Bond Future	125.33	125.2787	125.3287	125.2787	0.00
11/07/2018	2040 On 02-August-18			Bond Future	9.60	95.2044	9.5959	95.2044	20,865.00
11/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3996	4	3996	4	0.00
11/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3925	4	3925	4	0.00
11/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3853	4	3853	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
11/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	210	0	210	0	0.00
11/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	219	0	219	0	0.00
11/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	200	0	200	0	0.00
11/07/2018	2040 On 01-November-18			Bond Future	9.66	96.9026	9.6579	96.9026	9,921.00
11/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	888	1	888	1	0.00
11/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1195	1	1195	1	3,540.00
11/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3511	4	3511	4	3,540.00
11/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	911	1	911	1	0.00
11/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	935	1	935	1	2,950.00
11/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	114	0	114	0	2,950.00
11/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	865	1	865	1	0.00
11/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6105	6	6105	6	0.00
11/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10888	11	10888	11	0.00
11/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5897	6	5897	6	0.00
11/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5965	6	5965	6	0.00
11/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2311	2	2311	2	0.00
11/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6035	6	6035	6	0.00
11/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5237	5	5237	5	0.00
11/07/2018	2040 On 07-February-19			Bond Future	9.73	94.2691	9.7273	94.2691	0.00
11/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1790	2	1790	2	0.00
11/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1849	2	1849	2	0.00
11/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1819	2	1819	2	0.00
11/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7163	7	7163	7	0.00
11/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7225	7	7225	7	0.00
11/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7101	7	7101	7	0.00
11/07/2018	2044 On 02-August-18			Bond Future	9.63	92.2782	9.6304	92.2782	34,512.00
11/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3808	4	3808	4	0.00
11/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3951	4	3951	4	0.00
11/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3879	4	3879	4	0.00
11/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	235	0	235	0	0.00
11/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	225	0	225	0	0.00
11/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	246	0	246	0	0.00
11/07/2018	2044 On 01-November-18			Bond Future	9.69	93.9242	9.6903	93.9242	11,691.00
11/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	845	1	845	1	0.00

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11/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	870	1	870	1	0.00
11/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	894	1	894	1	0.00
11/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5959	6	5959	6	0.00
11/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5889	6	5889	6	0.00
11/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6030	6	6030	6	0.00
11/07/2018	2044 On 07-February-19			Bond Future	9.76	91.3584	9.7573	91.3584	0.00
11/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1937	2	1937	2	0.00
11/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1969	2	1969	2	0.00
11/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1906	2	1906	2	0.00
11/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7276	7	7276	7	0.00
11/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7213	7	7213	7	0.00
11/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7150	7	7150	7	0.00
11/07/2018	2046 On 02-August-18			Bond Future	115.82	115.7757	115.8209	115.7757	11,611.00
11/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12949	13	12949	13	0.00
11/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12969	13	12969	13	0.00
11/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12959	13	12959	13	0.00
11/07/2018	2046 On 01-November-18			Bond Future	116.26	116.2187	116.2648	116.2187	355.00
11/07/2018	2046 On 07-February-19			Bond Future	118.54	118.4909	118.5382	118.4909	0.00
11/07/2018	2050 On 02-August-18			Bond Future	119.80	120.2620	119.7991	120.2620	7,829.00
11/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
11/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17741	17	17741	17	0.00
11/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17721	17	17721	17	0.00
11/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17731	17	17731	17	0.00
11/07/2018	2050 On 01-November-18			Bond Future	121.96	122.4353	121.9641	122.4353	2,072.00
11/07/2018	2050 On 07-February-19			Bond Future	122.58	123.0577	122.5776	123.0577	0.00
11/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	AL37 On 02-August-18			Index Future	585.25	586.3070	585.2540	586.3070	0.00

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11/07/2018	AL37 On 01-November-18			Index Future	595.70	596.7670	595.6950	596.7670	0.00
11/07/2018	AL37 On 07-February-19			Index Future	607.23	608.3300	607.2340	608.3300	0.00
11/07/2018	AL7T On 02-August-18			Index Future	682.44	684.2660	682.4410	684.2660	0.00
11/07/2018	AL7T On 01-November-18			Index Future	694.62	696.4740	694.6170	696.4740	0.00
11/07/2018	AL7T On 07-February-19			Index Future	708.07	709.9690	708.0720	709.9690	0.00
11/07/2018	ALBI On 02-August-18			Index Future	619.68	621.7060	619.6840	621.7060	863.00
11/07/2018	ALBI On 01-November-18			Index Future	630.74	632.7980	630.7400	632.7980	237.00
11/07/2018	ALBI On 07-February-19			Index Future	642.96	645.0590	642.9570	645.0590	0.00
11/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	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
11/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2018	EL28 On 02-August-18			Bond Future	127.79	127.9497	127.7888	127.9497	0.00
11/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
11/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
11/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
11/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7151	7	7151	7	0.00
11/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7161	7	7161	7	0.00
11/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7141	7	7141	7	0.00
11/07/2018	ES33 On 02-August-18			Bond Future	10.77	79.0478	10.7661	79.0478	7,466.00
11/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2208	2	2208	2	0.00
11/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2266	2	2266	2	0.00
11/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2324	3	2324	3	0.00
11/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
11/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
11/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
11/07/2018	ES33 On 01-November-18			Bond Future	10.88	76.6697	10.8776	76.6697	2,000.00
11/07/2018	ES33 On 07-February-19			Bond Future	11.00	78.1548	11.0044	78.1548	0.00
11/07/2018	ES42 On 02-August-18			Bond Future	10.99	81.8778	10.9856	81.8778	0.00
11/07/2018	ES42 On 01-November-18			Bond Future	11.09	79.0784	11.0939	79.0784	7,957.00
11/07/2018	ES42 On 07-February-19			Bond Future	11.21	80.6100	11.2128	80.6100	0.00
11/07/2018	GOVI On 02-August-18			GOVI	615.32	617.4540	615.3210	617.4540	476.00
11/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	96110	12	96110	12	0.00
11/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	96010	12	96010	12	0.00
11/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	96210	12	96210	12	0.00
11/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
11/07/2018	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
11/07/2018	GOVI On 01-November-18			GOVI	626.30	628.4690	626.2990	628.4690	0.00
11/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	271910	25	271910	25	0.00
11/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	272110	25	272110	25	0.00
11/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	272010	25	272010	25	0.00
11/07/2018	GOVI On 07-February-19			GOVI	638.43	640.6470	638.4310	640.6470	0.00
11/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	280790	26	280790	26	0.00
11/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	280890	26	280890	26	0.00
11/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	280990	26	280990	26	0.00
11/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2018	IGOV On 02-August-18			Index Future	249.97	250.2480	249.9670	250.2480	852.00
11/07/2018	IGOV On 01-November-18			Index Future	254.48	254.7710	254.4840	254.7710	227.00
11/07/2018	IGOV On 07-February-19			Index Future	259.46	259.7530	259.4610	259.7530	0.00
11/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
11/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
11/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5700	99.5800	99.5700	0.00
11/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0000	102.0200	102.0000	0.00
11/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9100	99.9300	99.9100	0.00
11/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
11/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
11/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3100	99.3200	99.3100	0.00
11/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7400	99.7600	99.7400	0.00
11/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9000	101.9300	101.9000	0.00
11/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.94	102.8900	102.9400	102.8900	0.00
11/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.03	98.9700	99.0300	98.9700	0.00
11/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.66	102.5900	102.6600	102.5900	0.00
11/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.74	99.6500	99.7400	99.6500	0.00
11/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.61	96.5200	96.6100	96.5200	0.00
11/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.86	95.7700	95.8600	95.7700	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
11/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.07	94.9800	95.0700	94.9800	0.00
11/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.27	95.1800	95.2700	95.1800	0.00
11/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.48	97.3900	97.4800	97.3900	51.00
11/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.63	97.5300	97.6300	97.5300	0.00
11/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.85	98.7500	98.8500	98.7500	0.00
11/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.78	102.6700	102.7800	102.6700	0.00
11/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.04	103.9200	104.0400	103.9200	0.00
11/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.48	97.3400	97.4800	97.3400	0.00
11/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.51	103.3700	103.5100	103.3700	0.00
11/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.06	98.9100	99.0600	98.9100	0.00
11/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.93	95.7700	95.9300	95.7700	0.00
11/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.95	92.7900	92.9500	92.7900	0.00
11/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.71	91.5500	91.7100	91.5500	0.00
11/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.87	93.7100	93.8700	93.7100	0.00
11/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.64	97.4800	97.6400	97.4800	0.00
11/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.21	96.0400	96.2100	96.0400	0.00
11/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.28	98.1100	98.2800	98.1100	0.00
11/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.69	103.5100	103.6900	103.5100	0.00
11/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.04	103.8500	104.0400	103.8500	0.00
11/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.60	97.3900	97.6000	97.3900	0.00
11/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.73	104.5200	104.7300	104.5200	0.00
11/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.34	98.1200	98.3400	98.1200	0.00
11/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
11/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
11/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/07/2018	R023 On 02-August-18			Bond Future	8.15	102.0277	8.1542	102.0277	39,520.00
11/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7928	8	7928	8	0.00
11/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7961	8	7961	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
11/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7894	8	7894	8	0.00
11/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R023 On 01-November-18			Bond Future	8.22	99.9218	8.2203	99.9218	15,273.00
11/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7963	8	7963	8	0.00
11/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7931	8	7931	8	0.00
11/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7900	8	7900	8	0.00
11/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
11/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
11/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
11/07/2018	R023 On 07-February-19			Bond Future	8.30	101.8575	8.3002	101.8575	0.00
11/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7274	7	7274	7	0.00
11/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7333	8	7333	8	0.00
11/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7304	7	7304	7	0.00
11/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	40	0	40	0	0.00
11/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	39	0	39	0	0.00
11/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	41	0	41	0	0.00
11/07/2018	R035 On 02-August-18			Bond Future	9.45	99.4633	9.4456	99.4633	61,221.00
11/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1025	1	1025	1	0.00
11/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1064	1	1064	1	0.00
11/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1104	1	1104	1	0.00
11/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1189	1	1189	1	0.00
11/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1149	1	1149	1	0.00
11/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1230	1	1230	1	0.00
11/07/2018	R035 On 01-November-18			Bond Future	9.51	96.7417	9.5125	96.7417	7,228.00
11/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	774	1	774	1	0.00
11/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	752	1	752	1	0.00
11/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	731	1	731	1	0.00
11/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5516	5	5516	5	0.00
11/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5580	5	5580	5	0.00
11/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5453	5	5453	5	0.00
11/07/2018	R035 On 07-February-19			Bond Future	9.59	98.6157	9.5880	98.6157	0.00
11/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1637	2	1637	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
11/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1692	2	1692	2	0.00
11/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1664	2	1664	2	0.00
11/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6646	6	6646	6	0.00
11/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6590	6	6590	6	0.00
11/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6703	7	6703	7	0.00
11/07/2018	R186 On 02-August-18			Bond Future	8.73	112.0182	8.7256	112.0182	87,345.00
11/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1488	2	1488	2	0.00
11/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	246	0	246	0	0.00
11/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	291	0	291	0	0.00
11/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	54	0	54	0	3,020.00
11/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2151	2	2151	2	0.00
11/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	260	0	260	0	0.00
11/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	905	1	905	1	2,500.00
11/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	232	0	232	0	0.00
11/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
11/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1908	2	1908	2	0.00
11/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	753	1	753	1	2,500.00
11/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3079	3	3079	3	0.00
11/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8020	8	8020	8	0.00
11/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	209	0	209	0	0.00
11/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1809	2	1809	2	0.00
11/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1713	2	1713	2	0.00
11/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1858	2	1858	2	0.00
11/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	405	0	405	0	2,500.00
11/07/2018	R186 On 01-November-18			Bond Future	8.79	114.0164	8.7920	114.0164	20,737.00
11/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	978	1	978	1	5,000.00
11/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1137	1	1137	1	0.00
11/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3143	3	3143	3	0.00
11/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	242	0	242	0	5,000.00
11/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1161	1	1161	1	0.00
11/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1114	1	1114	1	0.00
11/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2784	3	2784	3	0.00
11/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1053	1	1053	1	5,000.00
11/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5458	5	5458	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
11/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2707	3	2707	3	0.00
11/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2745	3	2745	3	0.00
11/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3021	3	3021	3	0.00
11/07/2018	R186 On 07-February-19			Bond Future	8.87	110.9200	8.8671	110.9200	0.00
11/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1005	1	1005	1	0.00
11/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1023	1	1023	1	0.00
11/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1042	1	1042	1	0.00
11/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4949	5	4949	5	0.00
11/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5035	5	5035	5	0.00
11/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4992	5	4992	5	0.00
11/07/2018	R197 On 02-August-18			Bond Future	297.82	297.9986	297.8241	297.9986	1,400.00
11/07/2018	R197 On 01-November-18			Bond Future	303.21	303.3837	303.2063	303.3837	950.00
11/07/2018	R197 On 07-February-19			Bond Future	301.78	301.9593	301.7791	301.9593	0.00
11/07/2018	R202 On 02-August-18			Bond Future	232.82	233.0135	232.8238	233.0135	20,572.00
11/07/2018	R202 On 01-November-18			Bond Future	237.03	237.2243	237.0311	237.2243	1,552.00
11/07/2018	R202 On 07-February-19			Bond Future	237.76	237.9552	237.7591	237.9552	0.00
11/07/2018	R204 On 02-August-18			Bond Future	6.62	101.5042	6.6180	101.5042	10,270.00
11/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	864	1	864	1	0.00
11/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	868	1	868	1	0.00
11/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	861	1	861	1	0.00
11/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R207 On 02-August-18			Bond Future	7.44	100.2410	7.4382	100.2410	20,070.00
11/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
11/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
11/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
11/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	792	1	792	1	0.00
11/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	765	1	765	1	0.00
11/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	778	1	778	1	0.00
11/07/2018	R207 On 01-November-18			Bond Future	7.47	102.0292	7.4725	102.0292	1,678.00
11/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	12	0	12	0	0.00
11/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	12	0	12	0	0.00
11/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	13	0	13	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
11/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	837	1	837	1	0.00
11/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	826	1	826	1	0.00
11/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	815	1	815	1	0.00
11/07/2018	R207 On 07-February-19			Bond Future	7.52	100.3607	7.5248	100.3607	0.00
11/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	13	0	13	0	0.00
11/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	13	0	13	0	0.00
11/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	13	0	13	0	0.00
11/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	898	1	898	1	0.00
11/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	907	1	907	1	0.00
11/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	890	1	890	1	0.00
11/07/2018	R208 On 02-August-18			Bond Future	7.74	100.1441	7.7433	100.1441	14,964.00
11/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	2	0	2	0	0.00
11/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	2	0	2	0	0.00
11/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	2	0	2	0	0.00
11/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1438	1	1438	1	0.00
11/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1414	1	1414	1	0.00
11/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1461	1	1461	1	0.00
11/07/2018	R208 On 01-November-18			Bond Future	7.80	98.5310	7.8024	98.5310	14,322.00
11/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	47	0	47	0	0.00
11/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	48	0	48	0	0.00
11/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	45	0	45	0	0.00
11/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1508	1	1508	1	0.00
11/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1549	1	1549	1	0.00
11/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1528	1	1528	1	0.00
11/07/2018	R208 On 07-February-19			Bond Future	7.88	100.4397	7.8776	100.4397	0.00
11/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	83	0	83	0	0.00
11/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	80	0	80	0	0.00
11/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	77	0	77	0	0.00
11/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1613	2	1613	2	0.00
11/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1646	2	1646	2	0.00
11/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1630	2	1630	2	0.00
11/07/2018	R209 On 02-August-18			Bond Future	9.42	75.3989	9.4241	75.3989	116,825.00
11/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5074	5	5074	5	0.00
11/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	30	0	30	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
11/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	85	0	85	0	5,000.00
11/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	991	1	991	1	0.00
11/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8724	9	8724	9	0.00
11/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1966	2	1966	2	435.00
11/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6080	6	6080	6	0.00
11/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	393	1	393	1	0.00
11/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	1	0	1	0	500.00
11/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
11/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6139	6	6139	6	0.00
11/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6198	6	6198	6	0.00
11/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	10	0	10	0	0.00
11/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	11	0	11	0	0.00
11/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	395	0	395	0	0.00
11/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6982	7	6982	7	0.00
11/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	10	0	10	0	0.00
11/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3330	3	3330	3	0.00
11/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
11/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	952	1	952	1	5,000.00
11/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4222	4	4222	4	500.00
11/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6751	6	6751	6	0.00
11/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1864	2	1864	2	500.00
11/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	28	0	28	0	435.00
11/07/2018	R209 On 01-November-18			Bond Future	9.48	73.5962	9.4832	73.5962	8,553.00
11/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72443	73	72443	73	0.00
11/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	644	1	644	1	2,000.00
11/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72443	73	72443	73	0.00
11/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4212	5	4212	5	0.00
11/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2793	3	2793	3	2,000.00
11/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4352	5	4352	5	0.00
11/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72443	73	72443	73	0.00
11/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1745	2	1745	2	0.00
11/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4258	5	4258	5	0.00
11/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4074	4	4074	4	0.00
11/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7177	8	7177	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
11/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	408	0	408	0	0.00
11/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1108	1	1108	1	0.00
11/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1010	1	1010	1	5,850.00
11/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1058	1	1058	1	0.00
11/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1754	2	1754	2	0.00
11/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1042	1	1042	1	2,000.00
11/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2713	3	2713	3	0.00
11/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4779	5	4779	5	0.00
11/07/2018	R209 On 07-February-19			Bond Future	9.55	75.0218	9.5483	75.0218	0.00
11/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1522	2	1522	2	0.00
11/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1546	2	1546	2	0.00
11/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1498	2	1498	2	0.00
11/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5617	5	5617	5	0.00
11/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5570	5	5570	5	0.00
11/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5522	5	5522	5	0.00
11/07/2018	R210 On 02-August-18			Bond Future	185.79	186.0348	185.7904	186.0348	2,179.00
11/07/2018	R210 On 01-November-18			Bond Future	186.65	186.8965	186.6478	186.8965	0.00
11/07/2018	R210 On 07-February-19			Bond Future	190.30	190.5507	190.2974	190.5507	0.00
11/07/2018	R212 On 02-August-18			Bond Future	153.40	153.2969	153.4031	153.2969	4,307.00
11/07/2018	R212 On 01-November-18			Bond Future	156.18	156.0671	156.1753	156.0671	470.00
11/07/2018	R212 On 07-February-19			Bond Future	157.08	156.9648	157.0755	156.9648	0.00
11/07/2018	R213 On 02-August-18			Bond Future	9.20	87.1296	9.2049	87.1296	28,017.00
11/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	528	1	528	1	0.00
11/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	505	1	505	1	0.00
11/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	482	1	482	1	0.00
11/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1457	1	1457	1	0.00
11/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1501	1	1501	1	0.00
11/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1414	1	1414	1	0.00
11/07/2018	R213 On 01-November-18			Bond Future	9.27	85.1379	9.2695	85.1379	16,104.00
11/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	573	1	573	1	0.00
11/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	558	1	558	1	0.00

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11/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	542	1	542	1	0.00
11/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4668	4	4668	4	0.00
11/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4721	5	4721	5	0.00
11/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4616	4	4616	4	0.00
11/07/2018	R213 On 07-February-19			Bond Future	9.34	86.7872	9.3426	86.7872	0.00
11/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1231	1	1231	1	0.00
11/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1252	1	1252	1	0.00
11/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1274	1	1274	1	0.00
11/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5512	5	5512	5	0.00
11/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5466	5	5466	5	0.00
11/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5559	5	5559	5	0.00
11/07/2018	R214 On 02-August-18			Bond Future	9.58	74.8735	9.5841	74.8735	30,070.00
11/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	24	0	24	0	0.00
11/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	29	0	29	0	0.00
11/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	26	0	26	0	0.00
11/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4736	4	4736	4	0.00
11/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4660	4	4660	4	0.00
11/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4812	4	4812	4	0.00
11/07/2018	R214 On 01-November-18			Bond Future	9.64	72.9164	9.6444	72.9164	11,522.00
11/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	606	1	606	1	0.00
11/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	624	1	624	1	0.00
11/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	641	1	641	1	0.00
11/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5379	5	5379	5	0.00
11/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5498	5	5498	5	0.00
11/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5438	5	5438	5	0.00
11/07/2018	R214 On 07-February-19			Bond Future	9.71	74.3289	9.7120	74.3289	0.00
11/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1384	2	1384	2	0.00
11/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1407	2	1407	2	0.00
11/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1361	2	1361	2	0.00
11/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6326	6	6326	6	0.00
11/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6272	6	6272	6	0.00
11/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6219	6	6219	6	0.00
11/07/2018	R248 On 02-August-18			Bond Future	9.62	95.6652	9.6244	95.6652	84,567.00
11/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	30	0	30	0	0.00

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11/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	27	0	27	0	0.00
11/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	25	0	25	0	0.00
11/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6178	6	6178	6	0.00
11/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6277	6	6277	6	0.00
11/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6080	6	6080	6	0.00
11/07/2018	R248 On 01-November-18			Bond Future	9.69	92.9391	9.6856	92.9391	20,516.00
11/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	629	1	629	1	0.00
11/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	670	1	670	1	0.00
11/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	650	1	650	1	0.00
11/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6940	7	6940	7	0.00
11/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6860	7	6860	7	0.00
11/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7020	7	7020	7	0.00
11/07/2018	R248 On 07-February-19			Bond Future	9.75	94.7395	9.7543	94.7395	0.00
11/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1655	2	1655	2	0.00
11/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1627	2	1627	2	0.00
11/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1685	2	1685	2	0.00
11/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8074	8	8074	8	0.00
11/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8214	8	8214	8	0.00
11/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8144	8	8144	8	0.00