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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	2025 On 02-August-18			Bond Future	130.65	130.6544	130.6544	130.6544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2018	2025 On 01-November-18			Bond Future	133.36	133.3879	133.3649	133.3879	365.00
07/08/2018	2025 On 07-February-19			Bond Future	134.55	134.5765	134.5535	134.5765	0.00
07/08/2018	2025 On 02-May-19			Bond Future	136.82	136.8395	136.8166	136.8395	0.00
07/08/2018	2029 On 02-August-18			Bond Future	99.58	99.5797	99.5797	99.5797	0.00
07/08/2018	2029 On 01-November-18			Bond Future	100.49	100.5038	100.4876	100.5038	1,600.00
07/08/2018	2029 On 07-February-19			Bond Future	102.45	102.4650	102.4489	102.4650	0.00
07/08/2018	2029 On 02-May-19			Bond Future	103.10	103.1156	103.0996	103.1156	0.00
07/08/2018	2030 On 02-August-18			Bond Future	9.13	92.2461	9.1250	92.2461	0.00
07/08/2018	2030 On 01-November-18			Bond Future	9.16	93.7322	9.1637	93.7322	48,095.00
07/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	446	0	446	0	0.00
07/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	475	0	475	0	0.00
07/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	460	0	460	0	0.00
07/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	4321	5	4321	5	0.00
07/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	4376	5	4376	5	0.00
07/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4267	5	4267	5	0.00
07/08/2018	2030 On 07-February-19			Bond Future	9.23	91.5353	9.2343	91.5353	167.00
07/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	1132	1	1132	1	0.00
07/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	1152	1	1152	1	0.00
07/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	1173	1	1173	1	0.00
07/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5095	5	5095	5	0.00
07/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5143	5	5143	5	0.00
07/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5190	5	5190	5	0.00
07/08/2018	2030 On 02-May-19			Bond Future	9.30	93.0576	9.3001	93.0576	0.00
07/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	3617	3	3617	3	0.00
07/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3687	4	3687	4	0.00
07/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	3652	3	3652	3	0.00
07/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3025	3	3025	3	0.00
07/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	2997	3	2997	3	0.00
07/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3053	3	3053	3	0.00
07/08/2018	2032 On 02-August-18			Bond Future	9.31	94.7912	9.3100	94.7912	0.00
07/08/2018	2032 On 01-November-18			Bond Future	9.35	92.1558	9.3522	92.1558	35,788.00
07/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	472	0	472	0	0.00
07/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	488	0	488	0	0.00
07/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	457	0	457	0	0.00

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07/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	4880	5	4880	5	0.00
07/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	4819	5	4819	5	0.00
07/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	4759	5	4759	5	0.00
07/08/2018	2032 On 07-February-19			Bond Future	9.43	93.9376	9.4258	93.9376	456.00
07/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	1273	1	1273	1	0.00
07/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	1250	1	1250	1	0.00
07/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	1228	1	1228	1	0.00
07/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	5696	6	5696	6	0.00
07/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	5748	6	5748	6	0.00
07/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	5643	6	5643	6	0.00
07/08/2018	2032 On 02-May-19			Bond Future	9.49	91.3449	9.4900	91.3449	0.00
07/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	4187	4	4187	4	0.00
07/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	4226	4	4226	4	0.00
07/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	4264	4	4264	4	0.00
07/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3309	3	3309	3	0.00
07/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3367	4	3367	4	0.00
07/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3338	4	3338	4	0.00
07/08/2018	2033 On 02-August-18			Bond Future	103.12	103.1203	103.1203	103.1203	0.00
07/08/2018	2033 On 01-November-18			Bond Future	103.57	104.2994	103.5693	104.2994	5,770.00
07/08/2018	2033 On 07-February-19			Bond Future	105.59	106.3347	105.5908	106.3347	0.00
07/08/2018	2033 On 02-May-19			Bond Future	106.22	106.9782	106.2222	106.9782	0.00
07/08/2018	2037 On 02-August-18			Bond Future	9.51	91.4853	9.5050	91.4853	0.00
07/08/2018	2037 On 01-November-18			Bond Future	9.54	92.8432	9.5426	92.8432	49,354.00
07/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	632	1	632	1	0.00
07/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	672	1	672	1	0.00
07/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	652	1	652	1	0.00
07/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	4971	5	4971	5	0.00
07/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	4906	5	4906	5	0.00
07/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5037	5	5037	5	0.00
07/08/2018	2037 On 07-February-19			Bond Future	9.61	90.3785	9.6112	90.3785	650.00
07/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1547	1	1547	1	0.00
07/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1574	1	1574	1	0.00
07/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1601	1	1601	1	0.00
07/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6014	6	6014	6	0.00

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07/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6130	6	6130	6	0.00
07/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6072	6	6072	6	0.00
07/08/2018	2037 On 02-May-19			Bond Future	9.67	91.8816	9.6740	91.8816	0.00
07/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	4752	4	4752	4	0.00
07/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	4796	5	4796	5	0.00
07/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	4709	4	4709	4	0.00
07/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	3814	4	3814	4	0.00
07/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	3781	4	3781	4	0.00
07/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3748	4	3748	4	0.00
07/08/2018	2038 On 02-August-18			Bond Future	122.96	122.9614	122.9614	122.9614	0.00
07/08/2018	2038 On 01-November-18			Bond Future	125.14	124.9665	125.1385	124.9665	9,641.00
07/08/2018	2038 On 07-February-19			Bond Future	125.99	125.8139	125.9897	125.8139	0.00
07/08/2018	2038 On 02-May-19			Bond Future	128.11	127.9295	128.1088	127.9295	0.00
07/08/2018	2040 On 02-August-18			Bond Future	9.59	94.8377	9.5900	94.8377	0.00
07/08/2018	2040 On 01-November-18			Bond Future	9.63	96.1917	9.6328	96.1917	19,698.00
07/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	665	1	665	1	0.00
07/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	946	1	946	1	3,540.00
07/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	3263	3	3263	3	3,540.00
07/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	645	1	645	1	0.00
07/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	708	1	708	1	2,950.00
07/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	57	0	57	0	2,950.00
07/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	686	1	686	1	0.00
07/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	5454	6	5454	6	0.00
07/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	10616	11	10616	11	0.00
07/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	5670	6	5670	6	0.00
07/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	5526	6	5526	6	0.00
07/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1848	2	1848	2	0.00
07/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	5598	6	5598	6	0.00
07/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	4773	5	4773	5	0.00
07/08/2018	2040 On 07-February-19			Bond Future	9.70	93.5411	9.7016	93.5411	100.00
07/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1619	1	1619	1	0.00
07/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1676	2	1676	2	0.00
07/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1648	2	1648	2	0.00
07/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	6775	7	6775	7	0.00

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07/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	6839	7	6839	7	0.00
07/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	6712	7	6712	7	0.00
07/08/2018	2040 On 02-May-19			Bond Future	9.76	95.0968	9.7643	95.0968	0.00
07/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	5118	5	5118	5	0.00
07/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	5073	5	5073	5	0.00
07/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	5027	5	5027	5	0.00
07/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4033	4	4033	4	0.00
07/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4070	4	4070	4	0.00
07/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	3997	4	3997	4	0.00
07/08/2018	2044 On 02-August-18			Bond Future	9.62	91.9443	9.6200	91.9443	0.00
07/08/2018	2044 On 01-November-18			Bond Future	9.67	93.1963	9.6659	93.1963	38,582.00
07/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	707	1	707	1	0.00
07/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	728	1	728	1	0.00
07/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	751	1	751	1	0.00
07/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	5605	6	5605	6	0.00
07/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	5532	6	5532	6	0.00
07/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	5678	6	5678	6	0.00
07/08/2018	2044 On 07-February-19			Bond Future	9.73	90.6130	9.7323	90.6130	108.00
07/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1757	2	1757	2	0.00
07/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1787	2	1787	2	0.00
07/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1728	2	1728	2	0.00
07/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	6883	7	6883	7	0.00
07/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	6818	7	6818	7	0.00
07/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	6754	7	6754	7	0.00
07/08/2018	2044 On 02-May-19			Bond Future	9.79	92.1200	9.7927	92.1200	0.00
07/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	5113	5	5113	5	0.00
07/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	5205	5	5205	5	0.00
07/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	5159	5	5159	5	0.00
07/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4133	4	4133	4	0.00
07/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4170	4	4170	4	0.00
07/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4208	4	4208	4	0.00
07/08/2018	2046 On 02-August-18			Bond Future	117.37	117.3658	117.3658	117.3658	0.00
07/08/2018	2046 On 01-November-18			Bond Future	119.07	119.4323	119.0653	119.4323	11,966.00
07/08/2018	2046 On 07-February-19			Bond Future	121.39	121.7629	121.3892	121.7629	0.00

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07/08/2018	2046 On 02-May-19			Bond Future	121.75	122.1250	121.7455	122.1250	0.00
07/08/2018	2050 On 02-August-18			Bond Future	121.16	121.1637	121.1637	121.1637	0.00
07/08/2018	2050 On 01-November-18			Bond Future	125.29	126.1178	125.2932	126.1178	9,854.00
07/08/2018	2050 On 07-February-19			Bond Future	125.97	126.8074	125.9671	126.8074	0.00
07/08/2018	2050 On 02-May-19			Bond Future	128.09	128.9397	128.0858	128.9397	0.00
07/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	AL37 On 01-November-18			Index Future	596.33	595.1230	596.3290	595.1230	0.00
07/08/2018	AL37 On 07-February-19			Index Future	607.86	606.6320	607.8620	606.6320	0.00
07/08/2018	AL37 On 02-May-19			Index Future	617.98	616.7260	617.9780	616.7260	0.00
07/08/2018	AL7T On 01-November-18			Index Future	696.07	694.0100	696.0700	694.0100	0.00
07/08/2018	AL7T On 07-February-19			Index Future	709.53	707.4310	709.5320	707.4310	0.00
07/08/2018	AL7T On 02-May-19			Index Future	721.34	719.2030	721.3400	719.2030	0.00
07/08/2018	ALBI On 01-November-18			Index Future	631.93	629.4890	631.9310	629.4890	863.00
07/08/2018	ALBI On 07-February-19			Index Future	644.15	641.6630	644.1520	641.6630	0.00
07/08/2018	ALBI On 02-May-19			Index Future	654.87	652.3410	654.8720	652.3410	0.00
07/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2018	EL28 On 02-August-18			Bond Future	127.42	127.4157	127.4157	127.4157	0.00
07/08/2018	ES33 On 02-August-18			Bond Future	10.75	78.9224	10.7500	78.9224	0.00
07/08/2018	ES33 On 01-November-18			Bond Future	10.83	76.3453	10.8335	76.3453	9,466.00
07/08/2018	ES33 On 07-February-19			Bond Future	10.96	77.8215	10.9589	77.8215	0.00
07/08/2018	ES33 On 02-May-19			Bond Future	11.07	75.3265	11.0660	75.3265	0.00
07/08/2018	ES42 On 02-August-18			Bond Future	10.96	81.7292	10.9600	81.7292	0.00
07/08/2018	ES42 On 01-November-18			Bond Future	11.05	78.6320	11.0504	78.6320	7,957.00
07/08/2018	ES42 On 07-February-19			Bond Future	11.17	80.1523	11.1681	80.1523	0.00
07/08/2018	ES42 On 02-May-19			Bond Future	11.27	77.2254	11.2735	77.2254	0.00
07/08/2018	GOVI On 01-November-18			GOVI	627.55	624.9300	627.5490	624.9300	465.00
07/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	259410	29	259410	29	0.00
07/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	259610	29	259610	29	0.00
07/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	259510	29	259510	29	0.00
07/08/2018	GOVI On 07-February-19			GOVI	639.69	637.0150	639.6860	637.0150	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
07/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	268240	29	268240	29	0.00
07/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	268340	30	268340	30	0.00
07/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	268440	30	268440	30	0.00
07/08/2018	GOVI On 02-May-19			GOVI	650.33	647.6160	650.3310	647.6160	0.00
07/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	24510	0	24510	0	0.00
07/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	24610	0	24610	0	0.00
07/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	24710	0	24710	0	0.00
07/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
07/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
07/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2018	IGOV On 01-November-18			Index Future	256.37	256.6760	256.3710	256.6760	743.00
07/08/2018	IGOV On 07-February-19			Index Future	261.38	261.6850	261.3750	261.6850	0.00
07/08/2018	IGOV On 02-May-19			Index Future	265.77	266.0870	265.7720	266.0870	0.00
07/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
07/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2300	102.2400	102.2300	0.00
07/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
07/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0100	102.0000	102.0100	0.00
07/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
07/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
07/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
07/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
07/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7500	99.7400	99.7500	0.00
07/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
07/08/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9300	102.9200	102.9300	0.00
07/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.00	99.0200	99.0000	99.0200	0.00
07/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.63	102.6500	102.6300	102.6500	0.00
07/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.69	99.7100	99.6900	99.7100	0.00
07/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.55	96.5900	96.5500	96.5900	0.00
07/08/2018	IS05 On 16-March-21			Interest Rate Swap	95.79	95.8500	95.7900	95.8500	0.00
07/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.00	95.0700	95.0000	95.0700	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
07/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.20	95.2900	95.2000	95.2900	0.00
07/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.42	97.5100	97.4200	97.5100	51.00
07/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.57	97.6700	97.5700	97.6700	0.00
07/08/2018	IS05 On 21-June-22			Interest Rate Swap	98.80	98.9000	98.8000	98.9000	0.00
07/08/2018	IS05 On 20-September-22			Interest Rate Swap	102.72	102.8400	102.7200	102.8400	0.00
07/08/2018	IS05 On 20-December-22			Interest Rate Swap	103.98	104.1100	103.9800	104.1100	0.00
07/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.39	97.5400	97.3900	97.5400	0.00
07/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.42	103.5800	103.4200	103.5800	0.00
07/08/2018	IS05 On 19-September-23			Interest Rate Swap	98.94	99.1200	98.9400	99.1200	0.00
07/08/2018	IS10 On 17-December-25			Interest Rate Swap	95.73	96.0000	95.7300	96.0000	0.00
07/08/2018	IS10 On 16-March-26			Interest Rate Swap	92.75	93.0300	92.7500	93.0300	0.00
07/08/2018	IS10 On 15-June-26			Interest Rate Swap	91.50	91.7900	91.5000	91.7900	0.00
07/08/2018	IS10 On 21-September-26			Interest Rate Swap	93.67	93.9600	93.6700	93.9600	0.00
07/08/2018	IS10 On 21-December-26			Interest Rate Swap	97.44	97.7400	97.4400	97.7400	0.00
07/08/2018	IS10 On 15-March-27			Interest Rate Swap	96.00	96.3100	96.0000	96.3100	0.00
07/08/2018	IS10 On 21-June-27			Interest Rate Swap	98.07	98.3800	98.0700	98.3800	0.00
07/08/2018	IS10 On 20-September-27			Interest Rate Swap	103.49	103.8000	103.4900	103.8000	0.00
07/08/2018	IS10 On 20-December-27			Interest Rate Swap	103.84	104.1400	103.8400	104.1400	0.00
07/08/2018	IS10 On 22-March-28			Interest Rate Swap	97.39	97.7000	97.3900	97.7000	0.00
07/08/2018	IS10 On 20-June-28			Interest Rate Swap	104.52	104.8300	104.5200	104.8300	0.00
07/08/2018	IS10 On 19-September-28			Interest Rate Swap	98.12	98.4400	98.1200	98.4400	0.00
07/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
07/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
07/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
07/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/08/2018	R023 On 02-August-18			Bond Future	8.18	101.7495	8.1800	101.7495	0.00
07/08/2018	R023 On 01-November-18			Bond Future	8.19	99.6226	8.1917	99.6226	41,211.00
07/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	8064	8	8064	8	0.00
07/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	8032	8	8032	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
07/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	8000	8	8000	8	0.00
07/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
07/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
07/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
07/08/2018	R023 On 07-February-19			Bond Future	8.27	101.5490	8.2702	101.5490	0.00
07/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	7359	7	7359	7	0.00
07/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	7419	7	7419	7	0.00
07/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	7389	7	7389	7	0.00
07/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	25	0	25	0	0.00
07/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	25	0	25	0	0.00
07/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	26	0	26	0	0.00
07/08/2018	R023 On 02-May-19			Bond Future	8.34	99.3108	8.3352	99.3108	0.00
07/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1674	2	1674	2	0.00
07/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1654	2	1654	2	0.00
07/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1634	2	1634	2	0.00
07/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1290	1	1290	1	0.00
07/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1302	1	1302	1	0.00
07/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1279	1	1279	1	0.00
07/08/2018	R035 On 02-August-18			Bond Future	9.44	99.1605	9.4400	99.1605	0.00
07/08/2018	R035 On 01-November-18			Bond Future	9.48	96.2024	9.4772	96.2024	68,920.00
07/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	657	1	657	1	0.00
07/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	638	1	638	1	0.00
07/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	619	1	619	1	0.00
07/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5122	6	5122	6	0.00
07/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	5188	6	5188	6	0.00
07/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5057	5	5057	5	0.00
07/08/2018	R035 On 07-February-19			Bond Future	9.55	98.0627	9.5518	98.0627	298.00
07/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1416	1	1416	1	0.00
07/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1469	1	1469	1	0.00
07/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1442	1	1442	1	0.00
07/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6143	6	6143	6	0.00
07/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6085	6	6085	6	0.00
07/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	6200	7	6200	7	0.00
07/08/2018	R035 On 02-May-19			Bond Future	9.61	95.1963	9.6128	95.1963	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
07/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	4667	4	4667	4	0.00
07/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	4709	4	4709	4	0.00
07/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	4625	4	4625	4	0.00
07/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	3730	4	3730	4	0.00
07/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	3662	4	3662	4	0.00
07/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	3696	4	3696	4	0.00
07/08/2018	R186 On 02-August-18			Bond Future	8.73	111.7182	8.7250	111.7182	0.00
07/08/2018	R186 On 01-November-18			Bond Future	8.74	113.6874	8.7408	113.6874	62,145.00
07/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	1029	1	1029	1	0.00
07/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	867	1	867	1	5,000.00
07/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	2165	2	2165	2	0.00
07/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	3143	3	3143	3	0.00
07/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	1005	1	1005	1	0.00
07/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	1053	1	1053	1	0.00
07/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	172	0	172	0	5,000.00
07/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1199	1	1199	1	2,500.00
07/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	742	1	742	1	5,000.00
07/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2364	3	2364	3	0.00
07/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	5077	5	5077	5	0.00
07/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2288	3	2288	3	0.00
07/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2326	3	2326	3	0.00
07/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	2599	3	2599	3	0.00
07/08/2018	R186 On 07-February-19			Bond Future	8.81	110.5807	8.8139	110.5807	719.00
07/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	909	1	909	1	0.00
07/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	946	1	946	1	0.00
07/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	927	1	927	1	0.00
07/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	4625	5	4625	5	0.00
07/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	4538	5	4538	5	0.00
07/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	4582	5	4582	5	0.00
07/08/2018	R186 On 02-May-19			Bond Future	8.88	112.4200	8.8805	112.4200	0.00
07/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	3353	3	3353	3	0.00
07/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	3318	3	3318	3	0.00
07/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	3284	3	3284	3	0.00
07/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2518	3	2518	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2540	3	2540	3	0.00
07/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2495	3	2495	3	0.00
07/08/2018	R197 On 02-August-18			Bond Future	297.45	297.4517	297.4517	297.4517	0.00
07/08/2018	R197 On 01-November-18			Bond Future	303.41	303.4641	303.4086	303.4641	2,350.00
07/08/2018	R197 On 07-February-19			Bond Future	301.98	302.0351	301.9798	302.0351	0.00
07/08/2018	R197 On 02-May-19			Bond Future	307.06	307.1138	307.0585	307.1138	0.00
07/08/2018	R202 On 02-August-18			Bond Future	232.95	232.9468	232.9468	232.9468	0.00
07/08/2018	R202 On 01-November-18			Bond Future	237.64	237.6747	237.6365	237.6747	10,129.00
07/08/2018	R202 On 07-February-19			Bond Future	238.37	238.4082	238.3707	238.4082	0.00
07/08/2018	R202 On 02-May-19			Bond Future	242.38	242.4173	242.3799	242.4173	0.00
07/08/2018	R204 On 02-August-18			Bond Future	6.55	101.5223	6.5500	101.5223	0.00
07/08/2018	R207 On 02-August-18			Bond Future	7.52	100.0844	7.5200	100.0844	0.00
07/08/2018	R207 On 01-November-18			Bond Future	7.52	101.8534	7.5243	101.8534	19,140.00
07/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	6	0	6	0	0.00
07/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	7	0	7	0	0.00
07/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	6	0	6	0	0.00
07/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	889	1	889	1	0.00
07/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	878	1	878	1	0.00
07/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	866	1	866	1	0.00
07/08/2018	R207 On 07-February-19			Bond Future	7.60	100.1779	7.5957	100.1779	0.00
07/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
07/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	7	0	7	0	0.00
07/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	7	0	7	0	0.00
07/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	955	1	955	1	0.00
07/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	964	1	964	1	0.00
07/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	946	1	946	1	0.00
07/08/2018	R207 On 02-May-19			Bond Future	7.72	101.8442	7.7189	101.8442	0.00
07/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	185	0	185	0	0.00
07/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	192	0	192	0	0.00
07/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	188	0	188	0	0.00
07/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	253	0	253	0	0.00
07/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	251	0	251	0	0.00
07/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	257	0	257	0	0.00
07/08/2018	R208 On 02-August-18			Bond Future	7.82	99.8623	7.8150	99.8623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2018	R208 On 01-November-18			Bond Future	7.84	98.2208	7.8356	98.2208	28,717.00
07/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	23	0	23	0	0.00
07/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	24	0	24	0	0.00
07/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	22	0	22	0	0.00
07/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1555	2	1555	2	0.00
07/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1596	2	1596	2	0.00
07/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1575	2	1575	2	0.00
07/08/2018	R208 On 07-February-19			Bond Future	7.92	100.1199	7.9169	100.1199	0.00
07/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	57	0	57	0	0.00
07/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	55	0	55	0	0.00
07/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	53	0	53	0	0.00
07/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1663	2	1663	2	0.00
07/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1697	2	1697	2	0.00
07/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1680	2	1680	2	0.00
07/08/2018	R208 On 02-May-19			Bond Future	8.00	98.3857	7.9978	98.3857	0.00
07/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	740	1	740	1	0.00
07/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	751	1	751	1	0.00
07/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	762	1	762	1	0.00
07/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	690	1	690	1	0.00
07/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	702	1	702	1	0.00
07/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	696	1	696	1	0.00
07/08/2018	R209 On 02-August-18			Bond Future	9.42	75.1662	9.4200	75.1662	0.00
07/08/2018	R209 On 01-November-18			Bond Future	9.45	73.1285	9.4549	73.1285	126,870.00
07/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72633	72	72633	72	0.00
07/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	533	0	533	0	2,000.00
07/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72633	72	72633	72	0.00
07/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	4304	4	4304	4	0.00
07/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	2016	2	2016	2	0.00
07/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	692	1	692	1	0.00
07/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	3453	3	3453	3	0.00
07/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	4158	4	4158	4	0.00
07/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	2671	2	2671	2	2,000.00
07/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72633	72	72633	72	0.00
07/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1585	1	1585	1	0.00

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07/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	4206	4	4206	4	0.00
07/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	2088	2	2088	2	0.00
07/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	4014	4	4014	4	0.00
07/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	7190	7	7190	7	0.00
07/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	3544	3	3544	3	0.00
07/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	711	1	711	1	760.00
07/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1023	1	1023	1	0.00
07/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	3936	4	3936	4	0.00
07/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	231	0	231	0	0.00
07/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1852	2	1852	2	0.00
07/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	859	1	859	1	0.00
07/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1059	1	1059	1	760.00
07/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	772	1	772	1	5,850.00
07/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	1915	2	1915	2	760.00
07/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	3989	4	3989	4	0.00
07/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	814	1	814	1	0.00
07/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1443	2	1443	2	0.00
07/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
07/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	800	1	800	1	2,000.00
07/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
07/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2363	3	2363	3	0.00
07/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
07/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	4479	5	4479	5	0.00
07/08/2018	R209 On 07-February-19			Bond Future	9.52	74.5425	9.5194	74.5425	340.00
07/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	1311	1	1311	1	0.00
07/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	1334	1	1334	1	0.00
07/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	1288	1	1288	1	0.00
07/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5216	6	5216	6	0.00
07/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5167	5	5167	5	0.00
07/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5119	5	5119	5	0.00
07/08/2018	R209 On 02-May-19			Bond Future	9.58	72.6345	9.5753	72.6345	0.00
07/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3978	4	3978	4	0.00
07/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3942	4	3942	4	0.00
07/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	4013	4	4013	4	0.00

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07/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3259	3	3259	3	0.00
07/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3230	3	3230	3	0.00
07/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3201	3	3201	3	0.00
07/08/2018	R210 On 02-August-18			Bond Future	185.17	185.1673	185.1673	185.1673	0.00
07/08/2018	R210 On 01-November-18			Bond Future	186.27	186.2195	186.2676	186.2195	2,149.00
07/08/2018	R210 On 07-February-19			Bond Future	189.90	189.8532	189.9033	189.8532	0.00
07/08/2018	R210 On 02-May-19			Bond Future	190.54	190.4911	190.5425	190.4911	0.00
07/08/2018	R212 On 02-August-18			Bond Future	153.38	153.3813	153.3813	153.3813	0.00
07/08/2018	R212 On 01-November-18			Bond Future	156.29	156.3750	156.2935	156.3750	3,476.00
07/08/2018	R212 On 07-February-19			Bond Future	157.19	157.2714	157.1890	157.2714	0.00
07/08/2018	R212 On 02-May-19			Bond Future	159.83	159.9160	159.8327	159.9160	0.00
07/08/2018	R213 On 02-August-18			Bond Future	9.22	86.7142	9.2200	86.7142	0.00
07/08/2018	R213 On 01-November-18			Bond Future	9.26	84.5922	9.2608	84.5922	32,893.00
07/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	403	0	403	0	0.00
07/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	390	0	390	0	0.00
07/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	377	0	377	0	0.00
07/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	4445	5	4445	5	0.00
07/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	4500	5	4500	5	0.00
07/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	4390	5	4390	5	0.00
07/08/2018	R213 On 07-February-19			Bond Future	9.33	86.2279	9.3340	86.2279	112.00
07/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	1022	1	1022	1	0.00
07/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	1042	1	1042	1	0.00
07/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	1062	1	1062	1	0.00
07/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5247	5	5247	5	0.00
07/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5200	5	5200	5	0.00
07/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5295	6	5295	6	0.00
07/08/2018	R213 On 02-May-19			Bond Future	9.39	84.1150	9.3940	84.1150	0.00
07/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	3680	4	3680	4	0.00
07/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	3646	3	3646	3	0.00
07/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	3611	3	3611	3	0.00
07/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3051	3	3051	3	0.00
07/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3079	3	3079	3	0.00
07/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3023	3	3023	3	0.00
07/08/2018	R214 On 02-August-18			Bond Future	9.57	74.6295	9.5700	74.6295	0.00

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07/08/2018	R214 On 01-November-18			Bond Future	9.62	72.3557	9.6162	72.3557	30,769.00
07/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	437	0	437	0	0.00
07/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	452	0	452	0	0.00
07/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	468	0	468	0	0.00
07/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5007	5	5007	5	0.00
07/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5132	5	5132	5	0.00
07/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5069	5	5069	5	0.00
07/08/2018	R214 On 07-February-19			Bond Future	9.68	73.7548	9.6832	73.7548	0.00
07/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	1254	1	1254	1	0.00
07/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	1277	1	1277	1	0.00
07/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	1232	1	1232	1	0.00
07/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	5998	6	5998	6	0.00
07/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	5943	6	5943	6	0.00
07/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	5889	6	5889	6	0.00
07/08/2018	R214 On 02-May-19			Bond Future	9.74	71.6877	9.7377	71.6877	0.00
07/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	4326	4	4326	4	0.00
07/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	4250	4	4250	4	0.00
07/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	4288	4	4288	4	0.00
07/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3456	4	3456	4	0.00
07/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3427	4	3427	4	0.00
07/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3486	4	3486	4	0.00
07/08/2018	R248 On 02-August-18			Bond Future	9.62	95.3564	9.6150	95.3564	0.00
07/08/2018	R248 On 01-November-18			Bond Future	9.66	92.2264	9.6570	92.2264	96,842.00
07/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	519	0	519	0	0.00
07/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	556	0	556	0	0.00
07/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	537	0	537	0	0.00
07/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	6572	7	6572	7	0.00
07/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	6490	7	6490	7	0.00
07/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	6654	7	6654	7	0.00
07/08/2018	R248 On 07-February-19			Bond Future	9.73	94.0098	9.7251	94.0098	0.00
07/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	1501	1	1501	1	0.00
07/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1529	1	1529	1	0.00
07/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	1474	1	1474	1	0.00
07/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	7660	8	7660	8	0.00

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07/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	7804	8	7804	8	0.00
07/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	7732	8	7732	8	0.00
07/08/2018	R248 On 02-May-19			Bond Future	9.78	91.1394	9.7805	91.1394	0.00
07/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	5309	5	5309	5	0.00
07/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	5356	5	5356	5	0.00
07/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	5262	5	5262	5	0.00
07/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4236	5	4236	5	0.00
07/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4313	5	4313	5	0.00
07/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4274	5	4274	5	0.00