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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
10/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	2025 On 01-November-18			Bond Future	133.35	133.3566	133.3480	133.3566	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2018	2025 On 07-February-19			Bond Future	134.54	134.5458	134.5369	134.5458	0.00
10/08/2018	2025 On 02-May-19			Bond Future	136.80	136.8090	136.7981	136.8090	0.00
10/08/2018	2029 On 01-November-18			Bond Future	99.90	100.2910	99.9047	100.2910	1,600.00
10/08/2018	2029 On 07-February-19			Bond Future	101.86	102.2491	101.8551	102.2491	0.00
10/08/2018	2029 On 02-May-19			Bond Future	102.49	102.8965	102.4945	102.8965	0.00
10/08/2018	2030 On 01-November-18			Bond Future	9.35	94.0545	9.3483	94.0545	49,445.00
10/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	184	0	184	0	0.00
10/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	201	0	201	0	0.00
10/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	192	0	192	0	0.00
10/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5251	4	5251	4	0.00
10/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5312	4	5312	4	0.00
10/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5190	4	5190	4	0.00
10/08/2018	2030 On 07-February-19			Bond Future	9.43	91.8646	9.4262	91.8646	167.00
10/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	687	1	687	1	0.00
10/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	702	1	702	1	0.00
10/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	718	1	718	1	0.00
10/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5860	5	5860	5	0.00
10/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5913	5	5913	5	0.00
10/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5965	5	5965	5	0.00
10/08/2018	2030 On 02-May-19			Bond Future	9.50	93.3928	9.4989	93.3928	0.00
10/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2825	4	2825	4	0.00
10/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2887	4	2887	4	0.00
10/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2856	4	2856	4	0.00
10/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3471	3	3471	3	0.00
10/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3439	3	3439	3	0.00
10/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3502	3	3502	3	0.00
10/08/2018	2032 On 01-November-18			Bond Future	9.54	92.5064	9.5364	92.5064	36,838.00
10/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	231	0	231	0	0.00
10/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	240	0	240	0	0.00
10/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	222	0	222	0	0.00
10/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	5940	5	5940	5	0.00
10/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	5873	5	5873	5	0.00
10/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5807	5	5807	5	0.00
10/08/2018	2032 On 07-February-19			Bond Future	9.62	94.2958	9.6168	94.2958	456.00

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10/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	791	1	791	1	0.00
10/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	774	1	774	1	0.00
10/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	757	1	757	1	0.00
10/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6541	6	6541	6	0.00
10/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6598	6	6598	6	0.00
10/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6483	6	6483	6	0.00
10/08/2018	2032 On 02-May-19			Bond Future	9.69	91.7094	9.6874	91.7094	0.00
10/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3200	4	3200	4	0.00
10/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3234	4	3234	4	0.00
10/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3268	4	3268	4	0.00
10/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3656	3	3656	3	0.00
10/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3723	3	3723	3	0.00
10/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3689	3	3689	3	0.00
10/08/2018	2033 On 01-November-18			Bond Future	103.04	103.3056	103.0424	103.3056	5,770.00
10/08/2018	2033 On 07-February-19			Bond Future	105.05	105.3226	105.0541	105.3226	0.00
10/08/2018	2033 On 02-May-19			Bond Future	105.68	105.9496	105.6751	105.9496	0.00
10/08/2018	2037 On 01-November-18			Bond Future	9.69	93.4383	9.6903	93.4383	49,354.00
10/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	358	1	358	1	0.00
10/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	385	1	385	1	0.00
10/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	372	1	372	1	0.00
10/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	5858	5	5858	5	0.00
10/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	5787	5	5787	5	0.00
10/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5930	5	5930	5	0.00
10/08/2018	2037 On 07-February-19			Bond Future	9.76	90.9858	9.7640	90.9858	650.00
10/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1122	2	1122	2	0.00
10/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1144	2	1144	2	0.00
10/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1166	2	1166	2	0.00
10/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6769	6	6769	6	0.00
10/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6895	6	6895	6	0.00
10/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6832	6	6832	6	0.00
10/08/2018	2037 On 02-May-19			Bond Future	9.83	92.4994	9.8314	92.4994	0.00
10/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3780	5	3780	5	0.00
10/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3820	5	3820	5	0.00
10/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3741	5	3741	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
10/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4057	4	4057	4	0.00
10/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4020	4	4020	4	0.00
10/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	3983	4	3983	4	0.00
10/08/2018	2038 On 01-November-18			Bond Future	124.36	124.3650	124.3577	124.3650	9,641.00
10/08/2018	2038 On 07-February-19			Bond Future	125.19	125.2020	125.1943	125.2020	0.00
10/08/2018	2038 On 02-May-19			Bond Future	127.30	127.3080	127.2984	127.3080	0.00
10/08/2018	2040 On 01-November-18			Bond Future	9.78	96.8303	9.7805	96.8303	20,563.00
10/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	318	1	318	1	0.00
10/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	506	1	506	1	3,540.00
10/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	2383	3	2383	3	3,540.00
10/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	305	1	305	1	0.00
10/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	345	1	345	1	2,950.00
10/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	20	0	20	0	2,950.00
10/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	331	1	331	1	0.00
10/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6344	5	6344	5	0.00
10/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	11831	10	11831	10	0.00
10/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6582	6	6582	6	0.00
10/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6422	5	6422	5	0.00
10/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2220	2	2220	2	0.00
10/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6502	5	6502	5	0.00
10/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5585	5	5585	5	0.00
10/08/2018	2040 On 07-February-19			Bond Future	9.85	94.1929	9.8543	94.1929	100.00
10/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1086	2	1086	2	0.00
10/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1132	2	1132	2	0.00
10/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1109	2	1109	2	0.00
10/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7512	7	7512	7	0.00
10/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7581	7	7581	7	0.00
10/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7443	7	7443	7	0.00
10/08/2018	2040 On 02-May-19			Bond Future	9.92	95.7598	9.9216	95.7598	0.00
10/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	4153	5	4153	5	0.00
10/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	4111	5	4111	5	0.00
10/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	4070	5	4070	5	0.00
10/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4370	4	4370	4	0.00
10/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4410	4	4410	4	0.00

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10/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4330	4	4330	4	0.00
10/08/2018	2044 On 01-November-18			Bond Future	9.81	93.8443	9.8084	93.8443	38,582.00
10/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	349	1	349	1	0.00
10/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	363	1	363	1	0.00
10/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	378	1	378	1	0.00
10/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6468	5	6468	5	0.00
10/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6388	5	6388	5	0.00
10/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6548	6	6548	6	0.00
10/08/2018	2044 On 07-February-19			Bond Future	9.88	91.2744	9.8795	91.2744	108.00
10/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1204	2	1204	2	0.00
10/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1229	2	1229	2	0.00
10/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1180	2	1180	2	0.00
10/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7586	7	7586	7	0.00
10/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7517	7	7517	7	0.00
10/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7447	7	7447	7	0.00
10/08/2018	2044 On 02-May-19			Bond Future	9.94	92.7929	9.9442	92.7929	0.00
10/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	4156	5	4156	5	0.00
10/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4241	5	4241	5	0.00
10/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4198	5	4198	5	0.00
10/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4442	4	4442	4	0.00
10/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4483	4	4483	4	0.00
10/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4524	4	4524	4	0.00
10/08/2018	2046 On 01-November-18			Bond Future	117.33	118.4816	117.3318	118.4816	11,966.00
10/08/2018	2046 On 07-February-19			Bond Future	119.62	120.7948	119.6224	120.7948	0.00
10/08/2018	2046 On 02-May-19			Bond Future	119.95	121.1414	119.9477	121.1414	0.00
10/08/2018	2050 On 01-November-18			Bond Future	123.43	124.7535	123.4279	124.7535	9,954.00
10/08/2018	2050 On 07-February-19			Bond Future	124.07	125.4178	124.0662	125.4178	0.00
10/08/2018	2050 On 02-May-19			Bond Future	126.15	127.5272	126.1515	127.5272	0.00
10/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	AL37 On 01-November-18			Index Future	592.72	596.4520	592.7210	596.4520	0.00
10/08/2018	AL37 On 07-February-19			Index Future	604.19	607.9900	604.1860	607.9900	0.00
10/08/2018	AL37 On 02-May-19			Index Future	614.23	618.1090	614.2340	618.1090	0.00

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10/08/2018	AL7T On 01-November-18			Index Future	688.51	696.0990	688.5110	696.0990	0.00
10/08/2018	AL7T On 07-February-19			Index Future	701.83	709.5650	701.8290	709.5650	0.00
10/08/2018	AL7T On 02-May-19			Index Future	713.50	721.3740	713.5010	721.3740	0.00
10/08/2018	ALBI On 01-November-18			Index Future	624.88	632.4310	624.8760	632.4310	863.00
10/08/2018	ALBI On 07-February-19			Index Future	636.96	644.6650	636.9630	644.6650	0.00
10/08/2018	ALBI On 02-May-19			Index Future	647.56	655.3940	647.5560	655.3940	0.00
10/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2018	ES33 On 01-November-18			Bond Future	10.98	76.8050	10.9808	76.8050	9,466.00
10/08/2018	ES33 On 07-February-19			Bond Future	11.11	78.2908	11.1120	78.2908	0.00
10/08/2018	ES33 On 02-May-19			Bond Future	11.22	75.8039	11.2244	75.8039	0.00
10/08/2018	ES42 On 01-November-18			Bond Future	11.20	79.1564	11.1979	79.1564	7,957.00
10/08/2018	ES42 On 07-February-19			Bond Future	11.32	80.6874	11.3211	80.6874	0.00
10/08/2018	ES42 On 02-May-19			Bond Future	11.43	77.7698	11.4319	77.7698	0.00
10/08/2018	GOVI On 01-November-18			GOVI	620.14	628.1070	620.1410	628.1070	465.00
10/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
10/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
10/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
10/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	333490	25	333490	25	0.00
10/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	333690	25	333690	25	0.00
10/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	333590	25	333590	25	0.00
10/08/2018	GOVI On 07-February-19			GOVI	632.14	640.2580	632.1370	640.2580	0.00
10/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	343730	26	343730	26	0.00
10/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	343830	26	343830	26	0.00
10/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	343930	26	343930	26	0.00
10/08/2018	GOVI On 02-May-19			GOVI	642.65	650.9140	642.6500	650.9140	0.00
10/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	3	0	3	0.00
10/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	3	0	3	0.00
10/08/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	3	0	3	0.00
10/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	52300	0	52300	0	0.00
10/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	52100	0	52100	0	0.00
10/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	52200	0	52200	0	0.00
10/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
10/08/2018	IGOV On 01-November-18			Index Future	254.80	255.8700	254.8000	255.8700	743.00
10/08/2018	IGOV On 07-February-19			Index Future	259.77	260.8650	259.7740	260.8650	0.00
10/08/2018	IGOV On 02-May-19			Index Future	264.14	265.2530	264.1410	265.2530	0.00
10/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
10/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2300	102.2400	102.2300	0.00
10/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5700	99.5900	99.5700	0.00
10/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0000	102.0400	102.0000	0.00
10/08/2018	IS01 On 19-September-19			Interest Rate Swap	99.98	99.9200	99.9800	99.9200	0.00
10/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
10/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
10/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3000	99.3200	99.3000	0.00
10/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7400	99.7800	99.7400	0.00
10/08/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	101.9200	101.9800	101.9200	0.00
10/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.01	102.9200	103.0100	102.9200	0.00
10/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.13	99.0000	99.1300	99.0000	0.00
10/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.79	102.6300	102.7900	102.6300	0.00
10/08/2018	IS02 On 21-September-20			Interest Rate Swap	99.89	99.7000	99.8900	99.7000	0.00
10/08/2018	IS05 On 17-December-20			Interest Rate Swap	96.80	96.5700	96.8000	96.5700	0.00
10/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.08	95.8200	96.0800	95.8200	0.00
10/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.32	95.0300	95.3200	95.0300	0.00
10/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.56	95.2300	95.5600	95.2300	0.00
10/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.79	97.4400	97.7900	97.4400	51.00
10/08/2018	IS05 On 15-March-22			Interest Rate Swap	97.96	97.5700	97.9600	97.5700	0.00
10/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.21	98.7800	99.2100	98.7800	0.00
10/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.15	102.7000	103.1500	102.7000	0.00
10/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.44	103.9600	104.4400	103.9600	0.00
10/08/2018	IS05 On 22-March-23			Interest Rate Swap	97.89	97.3800	97.8900	97.3800	0.00
10/08/2018	IS05 On 20-June-23			Interest Rate Swap	103.93	103.4100	103.9300	103.4100	0.00
10/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.50	98.9400	99.5000	98.9400	0.00
10/08/2018	IS10 On 17-December-25			Interest Rate Swap	96.43	95.7100	96.4300	95.7100	0.00
10/08/2018	IS10 On 16-March-26			Interest Rate Swap	93.48	92.7300	93.4800	92.7300	0.00
10/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.26	91.4800	92.2600	91.4800	0.00
10/08/2018	IS10 On 21-September-26			Interest Rate Swap	94.43	93.6400	94.4300	93.6400	0.00
10/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.21	97.4100	98.2100	97.4100	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
10/08/2018	IS10 On 15-March-27			Interest Rate Swap	96.79	95.9700	96.7900	95.9700	0.00
10/08/2018	IS10 On 21-June-27			Interest Rate Swap	98.87	98.0400	98.8700	98.0400	0.00
10/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.29	103.4500	104.2900	103.4500	0.00
10/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.65	103.7900	104.6500	103.7900	0.00
10/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.24	97.3400	98.2400	97.3400	0.00
10/08/2018	IS10 On 20-June-28			Interest Rate Swap	105.36	104.4700	105.3600	104.4700	0.00
10/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.00	98.0600	99.0000	98.0600	0.00
10/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
10/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
10/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/08/2018	R023 On 01-November-18			Bond Future	8.37	99.8586	8.3712	99.8586	38,294.00
10/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7430	8	7430	8	0.00
10/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7398	8	7398	8	0.00
10/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7367	8	7367	8	0.00
10/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
10/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
10/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
10/08/2018	R023 On 07-February-19			Bond Future	8.46	101.7904	8.4639	101.7904	0.00
10/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6724	7	6724	7	0.00
10/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6783	7	6783	7	0.00
10/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6754	7	6754	7	0.00
10/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	35	0	35	0	0.00
10/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	34	0	34	0	0.00
10/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	36	0	36	0	0.00
10/08/2018	R023 On 02-May-19			Bond Future	8.54	99.5567	8.5429	99.5567	0.00
10/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1345	2	1345	2	0.00
10/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1327	2	1327	2	0.00
10/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1309	2	1309	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
10/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1620	1	1620	1	0.00
10/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1634	1	1634	1	0.00
10/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1606	1	1606	1	0.00
10/08/2018	R035 On 01-November-18			Bond Future	9.63	96.7955	9.6302	96.7955	69,691.00
10/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	322	1	322	1	0.00
10/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	310	1	310	1	0.00
10/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	297	1	297	1	0.00
10/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5995	5	5995	5	0.00
10/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6068	5	6068	5	0.00
10/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5923	5	5923	5	0.00
10/08/2018	R035 On 07-February-19			Bond Future	9.71	98.6680	9.7103	98.6680	298.00
10/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	1004	1	1004	1	0.00
10/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	1047	2	1047	2	0.00
10/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	1026	1	1026	1	0.00
10/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6950	6	6950	6	0.00
10/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6887	6	6887	6	0.00
10/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7013	6	7013	6	0.00
10/08/2018	R035 On 02-May-19			Bond Future	9.78	95.8121	9.7763	95.8121	0.00
10/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3768	5	3768	5	0.00
10/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3807	5	3807	5	0.00
10/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3730	5	3730	5	0.00
10/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4080	4	4080	4	0.00
10/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4006	4	4006	4	0.00
10/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4043	4	4043	4	0.00
10/08/2018	R186 On 01-November-18			Bond Future	8.93	114.0232	8.9322	114.0232	61,444.00
10/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	579	1	579	1	0.00
10/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	468	1	468	1	5,000.00
10/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1448	2	1448	2	0.00
10/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	2281	3	2281	3	0.00
10/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	562	1	562	1	0.00
10/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	596	1	596	1	0.00
10/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	62	0	62	0	5,000.00
10/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1642	1	1642	1	2,500.00
10/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1040	1	1040	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3082	2	3082	2	0.00
10/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6127	5	6127	5	0.00
10/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2991	2	2991	2	0.00
10/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3036	2	3036	2	0.00
10/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3360	3	3360	3	0.00
10/08/2018	R186 On 07-February-19			Bond Future	9.01	110.9240	9.0150	110.9240	719.00
10/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	532	1	532	1	0.00
10/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	558	1	558	1	0.00
10/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	545	1	545	1	0.00
10/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5431	5	5431	5	0.00
10/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5333	5	5333	5	0.00
10/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5382	5	5382	5	0.00
10/08/2018	R186 On 02-May-19			Bond Future	9.09	112.7694	9.0907	112.7694	0.00
10/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2571	3	2571	3	0.00
10/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2541	3	2541	3	0.00
10/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2511	3	2511	3	0.00
10/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2944	3	2944	3	0.00
10/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2971	3	2971	3	0.00
10/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2917	2	2917	2	0.00
10/08/2018	R197 On 01-November-18			Bond Future	302.39	303.3886	302.3887	303.3886	2,350.00
10/08/2018	R197 On 07-February-19			Bond Future	300.94	301.9613	300.9415	301.9613	0.00
10/08/2018	R197 On 02-May-19			Bond Future	306.00	307.0402	305.9990	307.0402	0.00
10/08/2018	R202 On 01-November-18			Bond Future	236.48	237.6230	236.4834	237.6230	10,129.00
10/08/2018	R202 On 07-February-19			Bond Future	237.20	238.3581	237.1961	238.3581	0.00
10/08/2018	R202 On 02-May-19			Bond Future	241.18	242.3673	241.1823	242.3673	0.00
10/08/2018	R207 On 01-November-18			Bond Future	7.72	101.9236	7.7155	101.9236	19,348.00
10/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	1	0	0.00
10/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	1	0	0.00
10/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	1	0	0.00
10/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1097	1	1097	1	0.00
10/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1086	1	1086	1	0.00
10/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1074	1	1074	1	0.00
10/08/2018	R207 On 07-February-19			Bond Future	7.84	100.2503	7.8446	100.2503	0.00
10/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	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
10/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
10/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
10/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1166	1	1166	1	0.00
10/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1175	1	1175	1	0.00
10/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1157	1	1157	1	0.00
10/08/2018	R207 On 02-May-19			Bond Future	8.06	101.9183	8.0558	101.9183	0.00
10/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	91	0	91	0	0.00
10/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	96	0	96	0	0.00
10/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	93	0	93	0	0.00
10/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	381	0	381	0	0.00
10/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	376	0	376	0	0.00
10/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	385	0	385	0	0.00
10/08/2018	R208 On 01-November-18			Bond Future	8.01	98.3561	8.0111	98.3561	28,717.00
10/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	5	0	5	0	0.00
10/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	5	0	5	0	0.00
10/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	5	0	5	0	0.00
10/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1907	2	1907	2	0.00
10/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1949	2	1949	2	0.00
10/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1928	2	1928	2	0.00
10/08/2018	R208 On 07-February-19			Bond Future	8.12	100.2587	8.1163	100.2587	0.00
10/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	27	0	27	0	0.00
10/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	26	0	26	0	0.00
10/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	26	0	26	0	0.00
10/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2010	2	2010	2	0.00
10/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2048	2	2048	2	0.00
10/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2029	2	2029	2	0.00
10/08/2018	R208 On 02-May-19			Bond Future	8.22	98.5273	8.2240	98.5273	0.00
10/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	509	1	509	1	0.00
10/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	517	1	517	1	0.00
10/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	526	1	526	1	0.00
10/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	839	1	839	1	0.00
10/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	856	1	856	1	0.00
10/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	848	1	848	1	0.00
10/08/2018	R209 On 01-November-18			Bond Future	9.60	73.6284	9.6026	73.6284	126,870.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71650	73	71650	73	0.00
10/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	262	1	262	1	2,000.00
10/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	3310	4	3310	4	0.00
10/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1964	3	1964	3	2,000.00
10/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	3446	4	3446	4	0.00
10/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1409	2	1409	2	0.00
10/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	368	1	368	1	0.00
10/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71650	73	71650	73	0.00
10/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2658	4	2658	4	0.00
10/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	3355	4	3355	4	0.00
10/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71650	73	71650	73	0.00
10/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	1055	2	1055	2	0.00
10/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1470	2	1470	2	0.00
10/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2742	4	2742	4	0.00
10/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	3176	4	3176	4	0.00
10/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	6272	7	6272	7	0.00
10/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	382	1	382	1	760.00
10/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	296	0	296	0	0.00
10/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2217	2	2217	2	0.00
10/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1003	1	1003	1	0.00
10/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1203	1	1203	1	0.00
10/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4589	4	4589	4	0.00
10/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1247	1	1247	1	760.00
10/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	949	1	949	1	0.00
10/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
10/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	897	1	897	1	5,850.00
10/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2291	2	2291	2	760.00
10/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4648	4	4648	4	0.00
10/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1718	1	1718	1	0.00
10/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2815	2	2815	2	0.00
10/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	931	1	931	1	2,000.00
10/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5190	4	5190	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
10/08/2018	R209 On 07-February-19			Bond Future	9.67	75.0527	9.6718	75.0527	340.00
10/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	949	1	949	1	0.00
10/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	968	1	968	1	0.00
10/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4906	0	4906	0	0.00
10/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	930	1	930	1	0.00
10/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2400	0	2400	0	4,000.00
10/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	1107	0	1107	0	4,000.00
10/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5395	0	5395	0	0.00
10/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5859	5	5859	5	0.00
10/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3265	0	3265	0	0.00
10/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5807	5	5807	5	0.00
10/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5754	5	5754	5	0.00
10/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1588	0	1588	0	4,000.00
10/08/2018	R209 On 02-May-19			Bond Future	9.73	73.1536	9.7320	73.1536	0.00
10/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3235	4	3235	4	0.00
10/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3202	4	3202	4	0.00
10/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3268	4	3268	4	0.00
10/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3538	3	3538	3	0.00
10/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3506	3	3506	3	0.00
10/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3474	3	3474	3	0.00
10/08/2018	R210 On 01-November-18			Bond Future	185.15	185.6272	185.1456	185.6272	2,149.00
10/08/2018	R210 On 07-February-19			Bond Future	188.76	189.2513	188.7601	189.2513	0.00
10/08/2018	R210 On 02-May-19			Bond Future	189.38	189.8798	189.3778	189.8798	0.00
10/08/2018	R212 On 01-November-18			Bond Future	155.96	156.2828	155.9647	156.2828	3,476.00
10/08/2018	R212 On 07-February-19			Bond Future	156.85	157.1790	156.8545	157.1790	0.00
10/08/2018	R212 On 02-May-19			Bond Future	159.49	159.8228	159.4907	159.8228	0.00
10/08/2018	R213 On 01-November-18			Bond Future	9.44	84.8753	9.4399	84.8753	32,893.00
10/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	193	0	193	0	0.00
10/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	185	0	185	0	0.00
10/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	178	0	178	0	0.00
10/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5381	4	5381	4	0.00
10/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5442	4	5442	4	0.00
10/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5321	4	5321	4	0.00
10/08/2018	R213 On 07-February-19			Bond Future	9.52	86.5172	9.5199	86.5172	112.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	658	1	658	1	0.00
10/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	672	1	672	1	0.00
10/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	688	1	688	1	0.00
10/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6041	5	6041	5	0.00
10/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5988	5	5988	5	0.00
10/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6093	5	6093	5	0.00
10/08/2018	R213 On 02-May-19			Bond Future	9.59	84.4095	9.5859	84.4095	0.00
10/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2844	4	2844	4	0.00
10/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2814	4	2814	4	0.00
10/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2783	4	2783	4	0.00
10/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3402	3	3402	3	0.00
10/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3433	3	3433	3	0.00
10/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3371	3	3371	3	0.00
10/08/2018	R214 On 01-November-18			Bond Future	9.76	72.8769	9.7638	72.8769	28,498.00
10/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	238	0	238	0	0.00
10/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	248	0	248	0	0.00
10/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	258	0	258	0	0.00
10/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5821	5	5821	5	0.00
10/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5956	5	5956	5	0.00
10/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5889	5	5889	5	0.00
10/08/2018	R214 On 07-February-19			Bond Future	9.84	74.2868	9.8354	74.2868	0.00
10/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	830	1	830	1	0.00
10/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	848	1	848	1	0.00
10/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	812	1	812	1	0.00
10/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6621	6	6621	6	0.00
10/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6562	6	6562	6	0.00
10/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6503	6	6503	6	0.00
10/08/2018	R214 On 02-May-19			Bond Future	9.89	72.2288	9.8942	72.2288	0.00
10/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3456	4	3456	4	0.00
10/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3387	4	3387	4	0.00
10/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3421	4	3421	4	0.00
10/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3651	3	3651	3	0.00
10/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3618	3	3618	3	0.00
10/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3684	3	3684	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
10/08/2018	R248 On 01-November-18			Bond Future	9.80	92.9847	9.7996	92.9847	97,212.00
10/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	227	1	227	1	0.00
10/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	249	1	249	1	0.00
10/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	238	1	238	1	0.00
10/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7534	6	7534	6	0.00
10/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7445	6	7445	6	0.00
10/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7624	6	7624	6	0.00
10/08/2018	R248 On 07-February-19			Bond Future	9.87	94.7836	9.8723	94.7836	0.00
10/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	985	2	985	2	0.00
10/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	963	2	963	2	0.00
10/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	1007	2	1007	2	0.00
10/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8424	8	8424	8	0.00
10/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8578	8	8578	8	0.00
10/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8501	8	8501	8	0.00
10/08/2018	R248 On 02-May-19			Bond Future	9.93	91.9264	9.9319	91.9264	0.00
10/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4317	5	4317	5	0.00
10/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4361	5	4361	5	0.00
10/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4274	5	4274	5	0.00
10/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4549	4	4549	4	0.00
10/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4633	4	4633	4	0.00
10/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4591	4	4591	4	0.00