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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	2025 On 01-November-18			Bond Future	132.28	132.2231	132.2843	132.2231	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
03/10/2018	2025 On 07-February-19			Bond Future	133.45	133.3833	133.4455	133.3833	0.00
03/10/2018	2025 On 02-May-19			Bond Future	135.68	135.6202	135.6821	135.6202	0.00
03/10/2018	2029 On 01-November-18			Bond Future	100.42	100.4698	100.4225	100.4698	2,938.00
03/10/2018	2029 On 07-February-19			Bond Future	102.38	102.4261	102.3779	102.4261	0.00
03/10/2018	2029 On 02-May-19			Bond Future	103.02	103.0713	103.0213	103.0713	0.00
03/10/2018	2030 On 01-November-18			Bond Future	9.52	91.7117	9.5247	91.7117	54,822.00
03/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	3	0	3	0	0.00
03/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	42	0	42	0	0.00
03/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	4	0	4	0	0.00
03/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	1267	1	1267	1	0.00
03/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	3	0	3	0	0.00
03/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6186	6	6186	6	0.00
03/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6255	6	6255	6	0.00
03/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	793	1	793	1	0.00
03/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4113	4	4113	4	0.00
03/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6118	6	6118	6	0.00
03/10/2018	2030 On 07-February-19			Bond Future	9.61	89.4669	9.6113	89.4669	167.00
03/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	226	0	226	0	0.00
03/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	233	0	233	0	0.00
03/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	517	1	517	1	1,920.00
03/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	240	0	240	0	0.00
03/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	289	0	289	0	0.00
03/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	2123	2	2123	2	1,920.00
03/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1534	2	1534	2	0.00
03/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6183	6	6183	6	0.00
03/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5074	5	5074	5	0.00
03/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2856	3	2856	3	0.00
03/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6540	7	6540	7	0.00
03/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2193	2	2193	2	0.00
03/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6600	7	6600	7	0.00
03/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6661	7	6661	7	0.00
03/10/2018	2030 On 02-May-19			Bond Future	9.69	90.9522	9.6908	90.9522	0.00
03/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1944	2	1944	2	0.00
03/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1997	2	1997	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
03/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1970	2	1970	2	0.00
03/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3763	4	3763	4	0.00
03/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3728	4	3728	4	0.00
03/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3799	4	3799	4	0.00
03/10/2018	2032 On 01-November-18			Bond Future	9.73	89.8842	9.7305	89.8842	41,378.00
03/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	3	0	3	0	0.00
03/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	3	0	3	0	0.00
03/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	3	0	3	0	0.00
03/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7059	7	7059	7	0.00
03/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	6983	7	6983	7	0.00
03/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	6908	7	6908	7	0.00
03/10/2018	2032 On 07-February-19			Bond Future	9.82	91.6135	9.8197	91.6135	456.00
03/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	231	0	231	0	0.00
03/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	223	0	223	0	0.00
03/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	216	0	216	0	0.00
03/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7363	7	7363	7	0.00
03/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7430	7	7430	7	0.00
03/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7296	7	7296	7	0.00
03/10/2018	2032 On 02-May-19			Bond Future	9.90	88.9795	9.8973	88.9795	0.00
03/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	2210	2	2210	2	0.00
03/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	2240	2	2240	2	0.00
03/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	2269	2	2269	2	0.00
03/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4056	4	4056	4	0.00
03/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4132	4	4132	4	0.00
03/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4094	4	4094	4	0.00
03/10/2018	2033 On 01-November-18			Bond Future	102.59	102.5395	102.5882	102.5395	6,373.00
03/10/2018	2033 On 07-February-19			Bond Future	104.59	104.5361	104.5856	104.5361	0.00
03/10/2018	2033 On 02-May-19			Bond Future	105.19	105.1446	105.1940	105.1446	0.00
03/10/2018	2037 On 01-November-18			Bond Future	9.96	90.0576	9.9592	90.0576	52,674.00
03/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	4	0	4	0	0.00
03/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	5	0	5	0	0.00
03/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	4	0	4	0	0.00
03/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7557	8	7557	8	0.00
03/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7472	7	7472	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	7642	8	7642	8	0.00
03/10/2018	2037 On 07-February-19			Bond Future	10.04	87.5303	10.0436	87.5303	1,188.00
03/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	264	0	264	0	0.00
03/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	273	0	273	0	0.00
03/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	283	0	283	0	0.00
03/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8002	8	8002	8	0.00
03/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8153	8	8153	8	0.00
03/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8077	8	8077	8	0.00
03/10/2018	2037 On 02-May-19			Bond Future	10.12	88.9834	10.1196	88.9834	0.00
03/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2464	2	2464	2	0.00
03/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2496	2	2496	2	0.00
03/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2433	2	2433	2	0.00
03/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4902	5	4902	5	0.00
03/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4857	5	4857	5	0.00
03/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4812	5	4812	5	0.00
03/10/2018	2038 On 01-November-18			Bond Future	122.54	122.4795	122.5375	122.4795	9,904.00
03/10/2018	2038 On 07-February-19			Bond Future	123.33	123.2732	123.3322	123.2732	0.00
03/10/2018	2038 On 02-May-19			Bond Future	125.40	125.3402	125.3991	125.3402	0.00
03/10/2018	2040 On 01-November-18			Bond Future	10.03	93.3327	10.0340	93.3327	27,962.00
03/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	4	0	4	0	0.00
03/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	11	0	11	0	3,940.00
03/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	204	0	204	0	0.00
03/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	561	1	561	1	1,770.00
03/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	3	0	3	0	0.00
03/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	4	0	4	0	2,950.00
03/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
03/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	4	0	4	0	0.00
03/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	1191	1	1191	1	3,940.00
03/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8091	8	8091	8	0.00
03/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	13899	14	13899	14	0.00
03/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8368	8	8368	8	0.00
03/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1467	1	1467	1	0.00
03/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8183	8	8183	8	0.00
03/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2486	3	2486	3	0.00

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03/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	3825	4	3825	4	0.00
03/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8275	8	8275	8	0.00
03/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7177	7	7177	7	0.00
03/10/2018	2040 On 07-February-19			Bond Future	10.12	90.6178	10.1179	90.6178	100.00
03/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	275	0	275	0	0.00
03/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	295	0	295	0	0.00
03/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	285	0	285	0	0.00
03/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	8826	9	8826	9	0.00
03/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	8909	9	8909	9	0.00
03/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	8744	9	8744	9	0.00
03/10/2018	2040 On 02-May-19			Bond Future	10.19	92.1221	10.1933	92.1221	0.00
03/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2662	3	2662	3	0.00
03/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2627	3	2627	3	0.00
03/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2592	3	2592	3	0.00
03/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5061	5	5061	5	0.00
03/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5109	5	5109	5	0.00
03/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5014	5	5014	5	0.00
03/10/2018	2044 On 01-November-18			Bond Future	10.06	90.3293	10.0582	90.3293	37,925.00
03/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	4	0	4	0	0.00
03/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	5	0	5	0	0.00
03/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	5	0	5	0	0.00
03/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8195	8	8195	8	0.00
03/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8101	8	8101	8	0.00
03/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8290	8	8290	8	0.00
03/10/2018	2044 On 07-February-19			Bond Future	10.14	87.6820	10.1390	87.6820	108.00
03/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	290	0	290	0	0.00
03/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	299	0	299	0	0.00
03/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	282	0	282	0	0.00
03/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	8825	9	8825	9	0.00
03/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	8739	9	8739	9	0.00
03/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8653	9	8653	9	0.00
03/10/2018	2044 On 02-May-19			Bond Future	10.21	89.1376	10.2114	89.1376	0.00
03/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2644	3	2644	3	0.00
03/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2715	3	2715	3	0.00

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03/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2680	3	2680	3	0.00
03/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5090	5	5090	5	0.00
03/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5138	5	5138	5	0.00
03/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5186	5	5186	5	0.00
03/10/2018	2046 On 01-November-18			Bond Future	116.50	116.4417	116.4972	116.4417	12,067.00
03/10/2018	2046 On 07-February-19			Bond Future	118.77	118.7089	118.7655	118.7089	0.00
03/10/2018	2046 On 02-May-19			Bond Future	119.07	119.0144	119.0708	119.0144	0.00
03/10/2018	2050 On 01-November-18			Bond Future	122.46	122.4008	122.4589	122.4008	10,079.00
03/10/2018	2050 On 07-February-19			Bond Future	123.07	123.0127	123.0718	123.0127	0.00
03/10/2018	2050 On 02-May-19			Bond Future	125.13	125.0757	125.1345	125.0757	0.00
03/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	AL37 On 01-November-18			Index Future	590.52	590.3900	590.5190	590.3900	0.00
03/10/2018	AL37 On 07-February-19			Index Future	601.88	601.7500	601.8760	601.7500	0.00
03/10/2018	AL37 On 02-May-19			Index Future	611.87	611.7440	611.8690	611.7440	0.00
03/10/2018	AL7T On 01-November-18			Index Future	681.72	681.5550	681.7220	681.5550	0.00
03/10/2018	AL7T On 07-February-19			Index Future	694.83	694.6700	694.8340	694.6700	0.00
03/10/2018	AL7T On 02-May-19			Index Future	706.37	706.2070	706.3710	706.2070	0.00
03/10/2018	ALBI On 01-November-18			Index Future	615.66	615.5710	615.6550	615.5710	862.00
03/10/2018	ALBI On 07-February-19			Index Future	627.50	627.4160	627.4960	627.4160	57.00
03/10/2018	ALBI On 02-May-19			Index Future	637.92	637.8360	637.9150	637.8360	0.00
03/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2018	ES33 On 01-November-18			Bond Future	11.15	74.8010	11.1547	74.8010	9,466.00
03/10/2018	ES33 On 07-February-19			Bond Future	11.29	76.2402	11.2943	76.2402	0.00
03/10/2018	ES33 On 02-May-19			Bond Future	11.41	73.7167	11.4132	73.7167	0.00
03/10/2018	ES42 On 01-November-18			Bond Future	11.40	76.7123	11.3974	76.7123	7,957.00
03/10/2018	ES42 On 07-February-19			Bond Future	11.53	78.1883	11.5298	78.1883	0.00
03/10/2018	ES42 On 02-May-19			Bond Future	11.65	75.2265	11.6481	75.2265	0.00
03/10/2018	GOVI On 01-November-18			GOVI	609.91	609.7940	609.9140	609.7940	462.00
03/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	435960	44	435960	44	0.00
03/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	435760	44	435760	44	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
03/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	435860	44	435860	44	0.00
03/10/2018	GOVI On 07-February-19			GOVI	621.64	621.5280	621.6440	621.5280	0.00
03/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	448660	45	448660	45	0.00
03/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	448760	45	448760	45	0.00
03/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	448860	45	448860	45	0.00
03/10/2018	GOVI On 02-May-19			GOVI	631.97	631.8510	631.9660	631.8510	0.00
03/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
03/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	159140	16	159140	16	0.00
03/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	158940	16	158940	16	0.00
03/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	159040	16	159040	16	0.00
03/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2018	IGOV On 01-November-18			Index Future	253.10	253.0510	253.1040	253.0510	746.00
03/10/2018	IGOV On 07-February-19			Index Future	258.03	257.9790	258.0320	257.9790	0.00
03/10/2018	IGOV On 02-May-19			Index Future	262.36	262.3060	262.3570	262.3060	0.00
03/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
03/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
03/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0800	102.0700	102.0800	0.00
03/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
03/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
03/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3300	99.3400	99.3300	0.00
03/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	99.8100	99.8000	99.8100	0.00
03/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
03/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.10	103.0900	103.1000	103.0900	0.00
03/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.24	99.2400	99.2400	99.2400	0.00
03/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.95	102.9400	102.9500	102.9400	0.00
03/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.12	100.1200	100.1200	100.1200	0.00
03/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.06	97.0700	97.0600	97.0700	0.00
03/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.37	96.3800	96.3700	96.3800	0.00
03/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.62	95.6300	95.6200	95.6300	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.86	95.8800	95.8600	95.8800	0.00
03/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.12	98.1500	98.1200	98.1500	51.00
03/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.32	98.3600	98.3200	98.3600	0.00
03/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.58	99.6400	99.5800	99.6400	0.00
03/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.57	103.6400	103.5700	103.6400	0.00
03/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.88	104.9600	104.8800	104.9600	0.00
03/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.37	98.4600	98.3700	98.4600	0.00
03/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.46	104.5600	104.4600	104.5600	0.00
03/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.07	100.1700	100.0700	100.1700	0.00
03/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.34	97.4700	97.3400	97.4700	0.00
03/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.43	94.5700	94.4300	94.5700	0.00
03/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.25	93.4000	93.2500	93.4000	0.00
03/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.44	95.6000	95.4400	95.6000	0.00
03/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.24	99.3900	99.2400	99.3900	0.00
03/10/2018	IS10 On 15-March-27			Interest Rate Swap	97.88	98.0300	97.8800	98.0300	0.00
03/10/2018	IS10 On 21-June-27			Interest Rate Swap	99.97	100.1200	99.9700	100.1200	0.00
03/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.41	105.5600	105.4100	105.5600	0.00
03/10/2018	IS10 On 20-December-27			Interest Rate Swap	105.80	105.9400	105.8000	105.9400	0.00
03/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.42	99.5800	99.4200	99.5800	0.00
03/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.53	106.7000	106.5300	106.7000	0.00
03/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.22	100.3900	100.2200	100.3900	0.00
03/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
03/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/10/2018	R023 On 01-November-18			Bond Future	8.48	98.7812	8.4838	98.7812	38,201.00
03/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	7035	7	7035	7	0.00
03/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	7003	7	7003	7	0.00
03/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6971	7	6971	7	0.00
03/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	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
03/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
03/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
03/10/2018	R023 On 07-February-19			Bond Future	8.59	100.6817	8.5889	100.6817	0.00
03/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6288	6	6288	6	0.00
03/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6348	6	6348	6	0.00
03/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6318	6	6318	6	0.00
03/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	12	0	12	0	0.00
03/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	12	0	12	0	0.00
03/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	13	0	13	0	0.00
03/10/2018	R023 On 02-May-19			Bond Future	8.68	98.4262	8.6774	98.4262	0.00
03/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	913	1	913	1	0.00
03/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	898	1	898	1	0.00
03/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	883	1	883	1	0.00
03/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1614	2	1614	2	0.00
03/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1630	2	1630	2	0.00
03/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1597	2	1597	2	0.00
03/10/2018	R035 On 01-November-18			Bond Future	9.87	93.6416	9.8709	93.6416	73,872.00
03/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	4	0	4	0	0.00
03/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	4	0	4	0	0.00
03/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	4	0	4	0	0.00
03/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	7532	8	7532	8	0.00
03/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	7617	8	7617	8	0.00
03/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7448	7	7448	7	0.00
03/10/2018	R035 On 07-February-19			Bond Future	9.96	95.4433	9.9612	95.4433	298.00
03/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	242	0	242	0	0.00
03/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	257	0	257	0	0.00
03/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	250	0	250	0	0.00
03/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8063	8	8063	8	0.00
03/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	7986	8	7986	8	0.00
03/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8139	8	8139	8	0.00
03/10/2018	R035 On 02-May-19			Bond Future	10.04	92.5307	10.0351	92.5307	0.00
03/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2482	2	2482	2	0.00
03/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2515	2	2515	2	0.00
03/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2450	2	2450	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
03/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4722	5	4722	5	0.00
03/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4636	5	4636	5	0.00
03/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4679	5	4679	5	0.00
03/10/2018	R186 On 01-November-18			Bond Future	9.11	111.7680	9.1067	111.7680	67,325.00
03/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	48	0	48	0	0.00
03/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	28	0	28	0	5,000.00
03/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	409	0	409	0	0.00
03/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	1014	1	1014	1	0.00
03/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	45	0	45	0	0.00
03/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	52	0	52	0	0.00
03/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
03/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1647	2	1647	2	2,500.00
03/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	817	1	817	1	5,000.00
03/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3608	4	3608	4	0.00
03/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7109	7	7109	7	0.00
03/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3491	4	3491	4	0.00
03/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	3965	4	3965	4	0.00
03/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3549	4	3549	4	0.00
03/10/2018	R186 On 07-February-19			Bond Future	9.20	108.6137	9.2005	108.6137	719.00
03/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	180	0	180	0	0.00
03/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	427	0	427	0	1,000.00
03/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	2099	2	2099	2	1,170.00
03/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	242	0	242	0	210.00
03/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	190	0	190	0	0.00
03/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	838	1	838	1	1,170.00
03/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4563	5	4563	5	0.00
03/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1598	2	1598	2	0.00
03/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	185	0	185	0	0.00
03/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4653	5	4653	5	0.00
03/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5601	6	5601	6	0.00
03/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6155	6	6155	6	0.00
03/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4566	5	4566	5	0.00
03/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	629	1	629	1	1,000.00
03/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6042	6	6042	6	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
03/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1699	2	1699	2	0.00
03/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3357	3	3357	3	0.00
03/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2179	2	2179	2	1,000.00
03/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6098	6	6098	6	0.00
03/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	609	1	609	1	1,170.00
03/10/2018	R186 On 02-May-19			Bond Future	9.29	110.4170	9.2850	110.4170	0.00
03/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1801	2	1801	2	0.00
03/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1776	2	1776	2	0.00
03/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1752	2	1752	2	0.00
03/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3276	3	3276	3	0.00
03/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3308	3	3308	3	0.00
03/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3244	3	3244	3	0.00
03/10/2018	R197 On 01-November-18			Bond Future	300.93	300.6610	300.9325	300.6610	2,353.00
03/10/2018	R197 On 07-February-19			Bond Future	299.44	299.1680	299.4445	299.1680	0.00
03/10/2018	R197 On 02-May-19			Bond Future	304.46	304.1848	304.4633	304.1848	0.00
03/10/2018	R202 On 01-November-18			Bond Future	234.66	234.5525	234.6633	234.5525	10,129.00
03/10/2018	R202 On 07-February-19			Bond Future	235.33	235.2169	235.3298	235.2169	0.00
03/10/2018	R202 On 02-May-19			Bond Future	239.27	239.1616	239.2741	239.1616	0.00
03/10/2018	R207 On 01-November-18			Bond Future	7.40	102.0678	7.4049	102.0678	18,869.00
03/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
03/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
03/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
03/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	749	1	749	1	0.00
03/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	738	1	738	1	0.00
03/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	726	1	726	1	0.00
03/10/2018	R207 On 07-February-19			Bond Future	7.45	100.3866	7.4525	100.3866	0.00
03/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
03/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	8	0	0.00
03/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	8	0	0.00
03/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	830	1	830	1	0.00
03/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	838	1	838	1	0.00
03/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	821	1	821	1	0.00
03/10/2018	R207 On 02-May-19			Bond Future	7.53	102.0533	7.5317	102.0533	0.00
03/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	212	0	212	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
03/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	220	0	220	0	0.00
03/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	216	0	216	0	0.00
03/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	158	0	158	0	0.00
03/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	155	0	155	0	0.00
03/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	160	0	160	0	0.00
03/10/2018	R208 On 01-November-18			Bond Future	7.88	98.2562	7.8794	98.2562	29,067.00
03/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	3	0	3	0	0.00
03/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1626	2	1626	2	0.00
03/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1669	2	1669	2	0.00
03/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1647	2	1647	2	0.00
03/10/2018	R208 On 07-February-19			Bond Future	7.97	100.1467	7.9721	100.1467	0.00
03/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	31	0	31	0	0.00
03/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	31	0	31	0	0.00
03/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	30	0	30	0	0.00
03/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1741	2	1741	2	0.00
03/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1779	2	1779	2	0.00
03/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1760	2	1760	2	0.00
03/10/2018	R208 On 02-May-19			Bond Future	8.06	98.4099	8.0623	98.4099	0.00
03/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	559	1	559	1	0.00
03/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	569	1	569	1	0.00
03/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	579	1	579	1	0.00
03/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	617	1	617	1	0.00
03/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	631	1	631	1	0.00
03/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	624	1	624	1	0.00
03/10/2018	R209 On 01-November-18			Bond Future	9.83	71.0648	9.8274	71.0648	124,848.00
03/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70192	70	70192	70	0.00
03/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	4	0	4	0	2,000.00
03/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70192	70	70192	70	0.00
03/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1579	2	1579	2	0.00
03/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	9	0	9	0	0.00
03/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1702	2	1702	2	0.00
03/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	546	1	546	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	255	0	255	0	0.00
03/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	1032	1	1032	1	0.00
03/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1620	2	1620	2	0.00
03/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70192	70	70192	70	0.00
03/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	123	0	123	0	0.00
03/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	282	0	282	0	0.00
03/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	9	0	9	0	760.00
03/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	1460	1	1460	1	0.00
03/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4588	5	4588	5	0.00
03/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	1098	1	1098	1	0.00
03/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1017	1	1017	1	0.00
03/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	5675	6	5675	6	0.00
03/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	70	0	70	0	0.00
03/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	746	1	746	1	0.00
03/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2488	3	2488	3	0.00
03/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	676	1	676	1	0.00
03/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	5746	6	5746	6	0.00
03/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	612	1	612	1	5,850.00
03/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1759	2	1759	2	0.00
03/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2595	3	2595	3	760.00
03/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1079	1	1079	1	760.00
03/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	654	1	654	1	2,000.00
03/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3343	3	3343	3	0.00
03/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6391	6	6391	6	0.00
03/10/2018	R209 On 07-February-19			Bond Future	9.91	72.4321	9.9051	72.4321	340.00
03/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	266	0	266	0	0.00
03/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	273	0	273	0	0.00
03/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	3288	3	3288	3	0.00
03/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	259	0	259	0	0.00
03/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	1181	1	1181	1	4,000.00
03/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	335	0	335	0	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6117	6	6117	6	0.00
03/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	6682	7	6682	7	0.00
03/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3540	4	3540	4	0.00
03/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6618	7	6618	7	0.00
03/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6554	7	6554	7	0.00
03/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1464	2	1464	2	4,000.00
03/10/2018	R209 On 02-May-19			Bond Future	9.97	70.4870	9.9722	70.4870	0.00
03/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	2146	2	2146	2	0.00
03/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	2118	2	2118	2	0.00
03/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	2174	2	2174	2	0.00
03/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	3974	4	3974	4	0.00
03/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	3937	4	3937	4	0.00
03/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3901	4	3901	4	0.00
03/10/2018	R210 On 01-November-18			Bond Future	185.69	185.6048	185.6912	185.6048	2,675.00
03/10/2018	R210 On 07-February-19			Bond Future	189.31	189.2188	189.3067	189.2188	0.00
03/10/2018	R210 On 02-May-19			Bond Future	189.92	189.8373	189.9248	189.8373	0.00
03/10/2018	R212 On 01-November-18			Bond Future	155.46	155.3940	155.4630	155.3940	3,476.00
03/10/2018	R212 On 07-February-19			Bond Future	156.33	156.2646	156.3349	156.2646	0.00
03/10/2018	R212 On 02-May-19			Bond Future	158.95	158.8851	158.9550	158.8851	0.00
03/10/2018	R213 On 01-November-18			Bond Future	9.64	82.5238	9.6354	82.5238	32,893.00
03/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	3	0	3	0	0.00
03/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6420	6	6420	6	0.00
03/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6488	6	6488	6	0.00
03/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6352	6	6352	6	0.00
03/10/2018	R213 On 07-February-19			Bond Future	9.72	84.1115	9.7243	84.1115	112.00
03/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	193	0	193	0	0.00
03/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	198	0	198	0	0.00
03/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	204	0	204	0	0.00
03/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	6820	7	6820	7	0.00
03/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6759	7	6759	7	0.00
03/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	6882	7	6882	7	0.00
03/10/2018	R213 On 02-May-19			Bond Future	9.80	81.9610	9.7973	81.9610	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
03/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1974	2	1974	2	0.00
03/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1948	2	1948	2	0.00
03/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1922	2	1922	2	0.00
03/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3813	4	3813	4	0.00
03/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3849	4	3849	4	0.00
03/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3778	4	3778	4	0.00
03/10/2018	R214 On 01-November-18			Bond Future	10.01	70.0471	10.0133	70.0471	28,473.00
03/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7243	7	7243	7	0.00
03/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7398	7	7398	7	0.00
03/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7320	7	7320	7	0.00
03/10/2018	R214 On 07-February-19			Bond Future	10.09	71.3948	10.0944	71.3948	0.00
03/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	209	0	209	0	0.00
03/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	216	0	216	0	0.00
03/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	201	0	201	0	0.00
03/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7728	8	7728	8	0.00
03/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7659	8	7659	8	0.00
03/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7590	8	7590	8	0.00
03/10/2018	R214 On 02-May-19			Bond Future	10.16	69.2864	10.1604	69.2864	0.00
03/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	2240	2	2240	2	0.00
03/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	2182	2	2182	2	0.00
03/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	2211	2	2211	2	0.00
03/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4189	4	4189	4	0.00
03/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4150	4	4150	4	0.00
03/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4228	4	4228	4	0.00
03/10/2018	R248 On 01-November-18			Bond Future	10.04	89.3798	10.0436	89.3798	101,273.00
03/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	2	0	2	0	0.00
03/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9388	9	9388	9	0.00
03/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9288	9	9288	9	0.00
03/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9488	10	9488	10	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
03/10/2018	R248 On 07-February-19			Bond Future	10.13	91.0994	10.1259	91.0994	0.00
03/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	215	0	215	0	0.00
03/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	222	0	222	0	0.00
03/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	208	0	208	0	0.00
03/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	9780	10	9780	10	0.00
03/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	9965	10	9965	10	0.00
03/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	9872	10	9872	10	0.00
03/10/2018	R248 On 02-May-19			Bond Future	10.19	88.1780	10.1929	88.1780	0.00
03/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2762	3	2762	3	0.00
03/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2798	3	2798	3	0.00
03/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2726	3	2726	3	0.00
03/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5164	5	5164	5	0.00
03/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5263	5	5263	5	0.00
03/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5213	5	5213	5	0.00