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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
04/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	2025 On 01-November-18			Bond Future	132.30	132.2843	132.3047	132.2843	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
04/10/2018	2025 On 07-February-19			Bond Future	133.47	133.4455	133.4658	133.4455	0.00
04/10/2018	2025 On 02-May-19			Bond Future	135.70	135.6821	135.7035	135.6821	0.00
04/10/2018	2029 On 01-November-18			Bond Future	100.44	100.4225	100.4383	100.4225	2,938.00
04/10/2018	2029 On 07-February-19			Bond Future	102.39	102.3779	102.3935	102.3779	0.00
04/10/2018	2029 On 02-May-19			Bond Future	103.04	103.0213	103.0378	103.0213	0.00
04/10/2018	2030 On 01-November-18			Bond Future	9.63	91.7279	9.6300	91.7279	54,746.00
04/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	18	0	18	0	0.00
04/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	900	1	900	1	0.00
04/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6847	6	6847	6	0.00
04/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6916	6	6916	6	0.00
04/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1088	1	1088	1	0.00
04/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4751	4	4751	4	0.00
04/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6778	6	6778	6	0.00
04/10/2018	2030 On 07-February-19			Bond Future	9.72	89.4827	9.7209	89.4827	167.00
04/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	162	0	162	0	0.00
04/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	168	0	168	0	0.00
04/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	394	1	394	1	1,920.00
04/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	174	0	174	0	0.00
04/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1789	2	1789	2	1,920.00
04/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	212	0	212	0	0.00
04/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1264	2	1264	2	0.00
04/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6780	6	6780	6	0.00
04/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7211	7	7211	7	0.00
04/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5626	5	5626	5	0.00
04/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3261	3	3261	3	0.00
04/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7148	7	7148	7	0.00
04/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2534	2	2534	2	0.00
04/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7273	7	7273	7	0.00
04/10/2018	2030 On 02-May-19			Bond Future	9.80	90.9681	9.8042	90.9681	0.00
04/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1670	2	1670	2	0.00
04/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1719	2	1719	2	0.00

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04/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1694	2	1694	2	0.00
04/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4173	4	4173	4	0.00
04/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4135	4	4135	4	0.00
04/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4211	4	4211	4	0.00
04/10/2018	2032 On 01-November-18			Bond Future	9.83	89.8677	9.8307	89.8677	41,378.00
04/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7737	7	7737	7	0.00
04/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7661	7	7661	7	0.00
04/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7585	7	7585	7	0.00
04/10/2018	2032 On 07-February-19			Bond Future	9.92	91.5961	9.9237	91.5961	456.00
04/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	168	0	168	0	0.00
04/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	162	0	162	0	0.00
04/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	156	0	156	0	0.00
04/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7994	7	7994	7	0.00
04/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8063	7	8063	7	0.00
04/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7926	7	7926	7	0.00
04/10/2018	2032 On 02-May-19			Bond Future	10.00	88.9616	10.0047	88.9616	0.00
04/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1922	2	1922	2	0.00
04/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1949	2	1949	2	0.00
04/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1976	2	1976	2	0.00
04/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4466	4	4466	4	0.00
04/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4547	4	4547	4	0.00
04/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4506	4	4506	4	0.00
04/10/2018	2033 On 01-November-18			Bond Future	102.60	102.5882	102.6044	102.5882	6,373.00
04/10/2018	2033 On 07-February-19			Bond Future	104.60	104.5856	104.6018	104.5856	0.00
04/10/2018	2033 On 02-May-19			Bond Future	105.21	105.1940	105.2110	105.1940	0.00
04/10/2018	2037 On 01-November-18			Bond Future	10.04	90.0765	10.0442	90.0765	52,307.00
04/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	2	0	2	0	0.00
04/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	2	0	2	0	0.00
04/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8192	8	8192	8	0.00
04/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8107	7	8107	7	0.00

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04/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8278	8	8278	8	0.00
04/10/2018	2037 On 07-February-19			Bond Future	10.13	87.5489	10.1316	87.5489	1,188.00
04/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	202	0	202	0	0.00
04/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	210	0	210	0	0.00
04/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	217	0	217	0	0.00
04/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8587	8	8587	8	0.00
04/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8741	8	8741	8	0.00
04/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8664	8	8664	8	0.00
04/10/2018	2037 On 02-May-19			Bond Future	10.21	89.0022	10.2103	89.0022	0.00
04/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2193	2	2193	2	0.00
04/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2223	2	2223	2	0.00
04/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2164	2	2164	2	0.00
04/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5294	5	5294	5	0.00
04/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5247	5	5247	5	0.00
04/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5200	5	5200	5	0.00
04/10/2018	2038 On 01-November-18			Bond Future	122.56	122.5375	122.5569	122.5375	9,904.00
04/10/2018	2038 On 07-February-19			Bond Future	123.35	123.3322	123.3514	123.3322	0.00
04/10/2018	2038 On 02-May-19			Bond Future	125.42	125.3991	125.4195	125.3991	0.00
04/10/2018	2040 On 01-November-18			Bond Future	10.11	93.3528	10.1140	93.3528	27,962.00
04/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	5	0	5	0	3,940.00
04/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	123	0	123	0	0.00
04/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	383	1	383	1	1,770.00
04/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	1	0	1	0	0.00
04/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	2	0	2	0	2,950.00
04/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
04/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	2	0	2	0	0.00
04/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	889	1	889	1	3,940.00
04/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8731	8	8731	8	0.00
04/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14541	14	14541	14	0.00
04/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9009	8	9009	8	0.00
04/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1808	1	1808	1	0.00
04/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8823	8	8823	8	0.00
04/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2950	2	2950	2	0.00

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04/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4387	4	4387	4	0.00
04/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8916	8	8916	8	0.00
04/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7814	7	7814	7	0.00
04/10/2018	2040 On 07-February-19			Bond Future	10.20	90.6377	10.2007	90.6377	100.00
04/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	214	0	214	0	0.00
04/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	230	0	230	0	0.00
04/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	222	0	222	0	0.00
04/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9418	9	9418	9	0.00
04/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9502	9	9502	9	0.00
04/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9334	9	9334	9	0.00
04/10/2018	2040 On 02-May-19			Bond Future	10.28	92.1421	10.2785	92.1421	0.00
04/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2383	3	2383	3	0.00
04/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2351	3	2351	3	0.00
04/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2319	3	2319	3	0.00
04/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5451	5	5451	5	0.00
04/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5501	5	5501	5	0.00
04/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5402	5	5402	5	0.00
04/10/2018	2044 On 01-November-18			Bond Future	10.14	90.3904	10.1382	90.3904	38,002.00
04/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	2	0	2	0	0.00
04/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	2	0	2	0	0.00
04/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	2	0	2	0	0.00
04/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8843	8	8843	8	0.00
04/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8748	8	8748	8	0.00
04/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8938	8	8938	8	0.00
04/10/2018	2044 On 07-February-19			Bond Future	10.22	87.7436	10.2217	87.7436	108.00
04/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	225	0	225	0	0.00
04/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	232	0	232	0	0.00
04/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	218	0	218	0	0.00
04/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9424	9	9424	9	0.00
04/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9337	9	9337	9	0.00
04/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9250	9	9250	9	0.00
04/10/2018	2044 On 02-May-19			Bond Future	10.30	89.2000	10.2966	89.2000	0.00
04/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2366	3	2366	3	0.00
04/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2432	3	2432	3	0.00

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04/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2399	3	2399	3	0.00
04/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5481	5	5481	5	0.00
04/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5531	5	5531	5	0.00
04/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5582	5	5582	5	0.00
04/10/2018	2046 On 01-November-18			Bond Future	116.52	116.4972	116.5157	116.4972	12,067.00
04/10/2018	2046 On 07-February-19			Bond Future	118.78	118.7655	118.7838	118.7655	0.00
04/10/2018	2046 On 02-May-19			Bond Future	119.09	119.0708	119.0903	119.0708	0.00
04/10/2018	2050 On 01-November-18			Bond Future	122.48	122.4589	122.4783	122.4589	10,079.00
04/10/2018	2050 On 07-February-19			Bond Future	123.09	123.0718	123.0911	123.0718	0.00
04/10/2018	2050 On 02-May-19			Bond Future	125.15	125.1345	125.1550	125.1345	0.00
04/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	AL37 On 01-November-18			Index Future	588.45	590.5190	588.4500	590.5190	0.00
04/10/2018	AL37 On 07-February-19			Index Future	599.77	601.8760	599.7680	601.8760	0.00
04/10/2018	AL37 On 02-May-19			Index Future	609.73	611.8690	609.7270	611.8690	0.00
04/10/2018	AL7T On 01-November-18			Index Future	677.45	681.7220	677.4500	681.7220	0.00
04/10/2018	AL7T On 07-February-19			Index Future	690.48	694.8340	690.4800	694.8340	0.00
04/10/2018	AL7T On 02-May-19			Index Future	701.95	706.3710	701.9460	706.3710	0.00
04/10/2018	ALBI On 01-November-18			Index Future	611.83	615.6550	611.8270	615.6550	861.00
04/10/2018	ALBI On 07-February-19			Index Future	623.60	627.4960	623.5950	627.4960	57.00
04/10/2018	ALBI On 02-May-19			Index Future	633.95	637.9150	633.9500	637.9150	0.00
04/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2018	ES33 On 01-November-18			Bond Future	11.24	74.8247	11.2443	74.8247	9,466.00
04/10/2018	ES33 On 07-February-19			Bond Future	11.39	76.2638	11.3875	76.2638	0.00
04/10/2018	ES33 On 02-May-19			Bond Future	11.51	73.7405	11.5095	73.7405	0.00
04/10/2018	ES42 On 01-November-18			Bond Future	11.48	76.7373	11.4770	76.7373	7,957.00
04/10/2018	ES42 On 07-February-19			Bond Future	11.61	78.2131	11.6125	78.2131	0.00
04/10/2018	ES42 On 02-May-19			Bond Future	11.73	75.2517	11.7337	75.2517	0.00
04/10/2018	GOVI On 01-November-18			GOVI	605.86	609.9140	605.8560	609.9140	462.00
04/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	476540	44	476540	44	0.00
04/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	476340	44	476340	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
04/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	476440	44	476440	44	0.00
04/10/2018	GOVI On 07-February-19			GOVI	617.51	621.6440	617.5090	621.6440	0.00
04/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	490010	45	490010	45	0.00
04/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	490110	45	490110	45	0.00
04/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	490210	45	490210	45	0.00
04/10/2018	GOVI On 02-May-19			GOVI	627.76	631.9660	627.7630	631.9660	0.00
04/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
04/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	201170	16	201170	16	0.00
04/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	200970	16	200970	16	0.00
04/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	201070	16	201070	16	0.00
04/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2018	IGOV On 01-November-18			Index Future	253.11	253.1040	253.1110	253.1040	746.00
04/10/2018	IGOV On 07-February-19			Index Future	258.04	258.0320	258.0380	258.0320	0.00
04/10/2018	IGOV On 02-May-19			Index Future	262.37	262.3570	262.3650	262.3570	0.00
04/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
04/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
04/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0700	102.0800	102.0700	0.00
04/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.05	100.0300	100.0500	100.0300	0.00
04/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
04/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
04/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8000	99.8200	99.8000	0.00
04/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.05	102.0300	102.0500	102.0300	0.00
04/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.13	103.1000	103.1300	103.1000	0.00
04/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.29	99.2400	99.2900	99.2400	0.00
04/10/2018	IS02 On 22-June-20			Interest Rate Swap	103.01	102.9500	103.0100	102.9500	0.00
04/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.16	100.1200	100.1600	100.1200	0.00
04/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.12	97.0600	97.1200	97.0600	0.00
04/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.46	96.3700	96.4600	96.3700	0.00
04/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.76	95.6200	95.7600	95.6200	0.00

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04/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.05	95.8600	96.0500	95.8600	0.00
04/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.34	98.1200	98.3400	98.1200	51.00
04/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.56	98.3200	98.5600	98.3200	0.00
04/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.85	99.5800	99.8500	99.5800	0.00
04/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.85	103.5700	103.8500	103.5700	0.00
04/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.18	104.8800	105.1800	104.8800	0.00
04/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.69	98.3700	98.6900	98.3700	0.00
04/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.78	104.4600	104.7800	104.4600	0.00
04/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.40	100.0700	100.4000	100.0700	0.00
04/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.82	97.3400	97.8200	97.3400	0.00
04/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.94	94.4300	94.9400	94.4300	0.00
04/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.78	93.2500	93.7800	93.2500	0.00
04/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.99	95.4400	95.9900	95.4400	0.00
04/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.78	99.2400	99.7800	99.2400	0.00
04/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.43	97.8800	98.4300	97.8800	0.00
04/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.53	99.9700	100.5300	99.9700	0.00
04/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.96	105.4100	105.9600	105.4100	0.00
04/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.35	105.8000	106.3500	105.8000	0.00
04/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.00	99.4200	100.0000	99.4200	0.00
04/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.11	106.5300	107.1100	106.5300	0.00
04/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.82	100.2200	100.8200	100.2200	0.00
04/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
04/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/10/2018	R023 On 01-November-18			Bond Future	8.58	98.8095	8.5850	98.8095	38,201.00
04/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6682	7	6682	7	0.00
04/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6651	7	6651	7	0.00
04/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6619	7	6619	7	0.00
04/10/2018	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
04/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
04/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
04/10/2018	R023 On 07-February-19			Bond Future	8.70	100.7099	8.6981	100.7099	0.00
04/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5933	6	5933	6	0.00
04/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5993	6	5993	6	0.00
04/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5963	6	5963	6	0.00
04/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	17	0	17	0	0.00
04/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	17	0	17	0	0.00
04/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	18	0	18	0	0.00
04/10/2018	R023 On 02-May-19			Bond Future	8.79	98.4547	8.7942	98.4547	0.00
04/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	766	1	766	1	0.00
04/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	753	1	753	1	0.00
04/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	739	1	739	1	0.00
04/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1834	2	1834	2	0.00
04/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1852	2	1852	2	0.00
04/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1816	2	1816	2	0.00
04/10/2018	R035 On 01-November-18			Bond Future	9.96	93.6237	9.9609	93.6237	73,872.00
04/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	2	0	2	0	0.00
04/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8205	8	8205	8	0.00
04/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8290	8	8290	8	0.00
04/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8121	7	8121	7	0.00
04/10/2018	R035 On 07-February-19			Bond Future	10.05	95.4243	10.0546	95.4243	298.00
04/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	181	0	181	0	0.00
04/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	193	0	193	0	0.00
04/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	187	0	187	0	0.00
04/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8688	8	8688	8	0.00
04/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8610	8	8610	8	0.00
04/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8766	8	8766	8	0.00
04/10/2018	R035 On 02-May-19			Bond Future	10.13	92.5112	10.1314	92.5112	0.00
04/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2193	2	2193	2	0.00
04/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2223	3	2223	3	0.00
04/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2163	2	2163	2	0.00

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04/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5135	5	5135	5	0.00
04/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5044	5	5044	5	0.00
04/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5089	5	5089	5	0.00
04/10/2018	R186 On 01-November-18			Bond Future	9.22	111.8147	9.2174	111.8147	67,010.00
04/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	20	0	20	0	0.00
04/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	11	0	11	0	5,000.00
04/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	237	0	237	0	0.00
04/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	684	1	684	1	0.00
04/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	18	0	18	0	0.00
04/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	22	0	22	0	0.00
04/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
04/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2130	2	2130	2	2,500.00
04/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1141	1	1141	1	5,000.00
04/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4237	4	4237	4	0.00
04/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7764	7	7764	7	0.00
04/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4116	3	4116	3	0.00
04/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4602	4	4602	4	0.00
04/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4176	4	4176	4	0.00
04/10/2018	R186 On 07-February-19			Bond Future	9.32	108.6605	9.3168	108.6605	719.00
04/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	124	0	124	0	0.00
04/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	314	0	314	0	1,000.00
04/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	132	0	132	0	0.00
04/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1748	2	1748	2	1,170.00
04/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	171	0	171	0	210.00
04/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	649	1	649	1	1,170.00
04/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4043	5	4043	5	0.00
04/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1303	2	1303	2	0.00
04/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	128	0	128	0	0.00
04/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4129	5	4129	5	0.00
04/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6197	6	6197	6	0.00
04/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6767	6	6767	6	0.00
04/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5121	5	5121	5	0.00
04/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	776	1	776	1	1,000.00
04/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3836	3	3836	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
04/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6651	6	6651	6	0.00
04/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2016	2	2016	2	0.00
04/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2552	2	2552	2	1,000.00
04/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6709	6	6709	6	0.00
04/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	752	1	752	1	1,170.00
04/10/2018	R186 On 02-May-19			Bond Future	9.41	110.4643	9.4065	110.4643	0.00
04/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1526	2	1526	2	0.00
04/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1504	2	1504	2	0.00
04/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1482	2	1482	2	0.00
04/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3682	3	3682	3	0.00
04/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3717	3	3717	3	0.00
04/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3648	3	3648	3	0.00
04/10/2018	R197 On 01-November-18			Bond Future	300.78	300.9325	300.7768	300.9325	2,353.00
04/10/2018	R197 On 07-February-19			Bond Future	299.28	299.4445	299.2846	299.4445	0.00
04/10/2018	R197 On 02-May-19			Bond Future	304.30	304.4633	304.3025	304.4633	0.00
04/10/2018	R202 On 01-November-18			Bond Future	234.70	234.6633	234.7004	234.6633	10,129.00
04/10/2018	R202 On 07-February-19			Bond Future	235.37	235.3298	235.3668	235.3298	0.00
04/10/2018	R202 On 02-May-19			Bond Future	239.31	239.2741	239.3131	239.2741	0.00
04/10/2018	R207 On 01-November-18			Bond Future	7.45	102.0569	7.4472	102.0569	18,869.00
04/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
04/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
04/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
04/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	796	1	796	1	0.00
04/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	785	1	785	1	0.00
04/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	774	1	774	1	0.00
04/10/2018	R207 On 07-February-19			Bond Future	7.51	100.3748	7.5074	100.3748	0.00
04/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	6	0	6	0	0.00
04/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	6	0	6	0	0.00
04/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	6	0	6	0	0.00
04/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	876	1	876	1	0.00
04/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	885	1	885	1	0.00
04/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	867	1	867	1	0.00
04/10/2018	R207 On 02-May-19			Bond Future	7.61	102.0411	7.6055	102.0411	0.00
04/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	185	0	185	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
04/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	194	0	194	0	0.00
04/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	190	0	190	0	0.00
04/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	180	0	180	0	0.00
04/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	177	0	177	0	0.00
04/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	182	0	182	0	0.00
04/10/2018	R208 On 01-November-18			Bond Future	7.91	98.2507	7.9147	98.2507	29,067.00
04/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
04/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	2	0	2	0	0.00
04/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1700	2	1700	2	0.00
04/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1743	2	1743	2	0.00
04/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1721	2	1721	2	0.00
04/10/2018	R208 On 07-February-19			Bond Future	8.01	100.1403	8.0123	100.1403	0.00
04/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	26	0	26	0	0.00
04/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	26	0	26	0	0.00
04/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	25	0	25	0	0.00
04/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1812	2	1812	2	0.00
04/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1850	2	1850	2	0.00
04/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1831	2	1831	2	0.00
04/10/2018	R208 On 02-May-19			Bond Future	8.11	98.4032	8.1076	98.4032	0.00
04/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	521	1	521	1	0.00
04/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	531	1	531	1	0.00
04/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	540	1	540	1	0.00
04/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	655	1	655	1	0.00
04/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	670	1	670	1	0.00
04/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	663	1	663	1	0.00
04/10/2018	R209 On 01-November-18			Bond Future	9.92	71.0797	9.9174	71.0797	123,205.00
04/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	2	0	2	0	2,000.00
04/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69620	70	69620	70	0.00
04/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69620	70	69620	70	0.00
04/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1219	2	1219	2	0.00
04/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	3	0	3	0	0.00
04/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1327	2	1327	2	0.00
04/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	366	1	366	1	2,000.00

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04/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	155	0	155	0	0.00
04/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	753	1	753	1	0.00
04/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1254	2	1254	2	0.00
04/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69620	70	69620	70	0.00
04/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	68	0	68	0	0.00
04/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	174	0	174	0	0.00
04/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	1115	1	1115	1	0.00
04/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4047	5	4047	5	0.00
04/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	807	1	807	1	0.00
04/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	4	0	4	0	760.00
04/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2952	2	2952	2	0.00
04/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1299	1	1299	1	0.00
04/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6242	6	6242	6	0.00
04/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	101	0	101	0	0.00
04/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	973	1	973	1	0.00
04/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	888	1	888	1	0.00
04/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6313	6	6313	6	0.00
04/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	808	1	808	1	5,850.00
04/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2151	2	2151	2	0.00
04/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3067	3	3067	3	760.00
04/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1372	1	1372	1	760.00
04/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	861	1	861	1	2,000.00
04/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3860	3	3860	3	0.00
04/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6960	6	6960	6	0.00
04/10/2018	R209 On 07-February-19			Bond Future	10.00	72.4468	9.9981	72.4468	340.00
04/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	203	0	203	0	0.00
04/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	208	0	208	0	0.00
04/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2917	3	2917	3	0.00
04/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	197	0	197	0	0.00
04/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	984	1	984	1	4,000.00
04/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	258	0	258	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
04/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6624	6	6624	6	0.00
04/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7203	7	7203	7	0.00
04/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3926	4	3926	4	0.00
04/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7137	7	7137	7	0.00
04/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7072	7	7072	7	0.00
04/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1676	1	1676	1	4,000.00
04/10/2018	R209 On 02-May-19			Bond Future	10.07	70.5017	10.0679	70.5017	0.00
04/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1897	2	1897	2	0.00
04/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1871	2	1871	2	0.00
04/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1923	2	1923	2	0.00
04/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4320	4	4320	4	0.00
04/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4281	4	4281	4	0.00
04/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4242	4	4242	4	0.00
04/10/2018	R210 On 01-November-18			Bond Future	185.72	185.6912	185.7201	185.6912	2,675.00
04/10/2018	R210 On 07-February-19			Bond Future	189.34	189.3067	189.3355	189.3067	0.00
04/10/2018	R210 On 02-May-19			Bond Future	189.96	189.9248	189.9552	189.9248	0.00
04/10/2018	R212 On 01-November-18			Bond Future	155.49	155.4630	155.4861	155.4630	3,476.00
04/10/2018	R212 On 07-February-19			Bond Future	156.36	156.3349	156.3578	156.3349	0.00
04/10/2018	R212 On 02-May-19			Bond Future	158.98	158.9550	158.9793	158.9550	0.00
04/10/2018	R213 On 01-November-18			Bond Future	9.74	82.5088	9.7356	82.5088	32,893.00
04/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7034	6	7034	6	0.00
04/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7103	6	7103	6	0.00
04/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6966	6	6966	6	0.00
04/10/2018	R213 On 07-February-19			Bond Future	9.83	84.0957	9.8284	84.0957	112.00
04/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	140	0	140	0	0.00
04/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	144	0	144	0	0.00
04/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	149	0	149	0	0.00
04/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7394	7	7394	7	0.00
04/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7331	7	7331	7	0.00
04/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7458	7	7458	7	0.00
04/10/2018	R213 On 02-May-19			Bond Future	9.90	81.9446	9.9046	81.9446	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
04/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1715	2	1715	2	0.00
04/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1691	2	1691	2	0.00
04/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1667	2	1667	2	0.00
04/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4194	4	4194	4	0.00
04/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4232	4	4232	4	0.00
04/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4157	4	4157	4	0.00
04/10/2018	R214 On 01-November-18			Bond Future	10.09	70.0630	10.0933	70.0630	28,473.00
04/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7766	7	7766	7	0.00
04/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7920	7	7920	7	0.00
04/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7843	7	7843	7	0.00
04/10/2018	R214 On 07-February-19			Bond Future	10.18	71.4105	10.1770	71.4105	0.00
04/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	162	0	162	0	0.00
04/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	168	0	168	0	0.00
04/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	156	0	156	0	0.00
04/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8217	8	8217	8	0.00
04/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8146	8	8146	8	0.00
04/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8075	8	8075	8	0.00
04/10/2018	R214 On 02-May-19			Bond Future	10.25	69.3023	10.2453	69.3023	0.00
04/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	2010	2	2010	2	0.00
04/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1956	2	1956	2	0.00
04/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1983	2	1983	2	0.00
04/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4503	4	4503	4	0.00
04/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4463	4	4463	4	0.00
04/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4544	4	4544	4	0.00
04/10/2018	R248 On 01-November-18			Bond Future	10.11	89.4426	10.1135	89.4426	101,273.00
04/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	1	0	1	0	0.00
04/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9970	9	9970	9	0.00
04/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9870	9	9870	9	0.00
04/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10070	9	10070	9	0.00

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04/10/2018	R248 On 07-February-19			Bond Future	10.20	91.1629	10.1982	91.1629	0.00
04/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	170	0	170	0	0.00
04/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	175	0	175	0	0.00
04/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	164	0	164	0	0.00
04/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10327	10	10327	10	0.00
04/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10514	10	10514	10	0.00
04/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10420	10	10420	10	0.00
04/10/2018	R248 On 02-May-19			Bond Future	10.27	88.2424	10.2673	88.2424	0.00
04/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2506	3	2506	3	0.00
04/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2541	3	2541	3	0.00
04/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2472	3	2472	3	0.00
04/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5510	5	5510	5	0.00
04/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5613	5	5613	5	0.00
04/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5561	5	5561	5	0.00