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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
05/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	2025 On 01-November-18			Bond Future	132.32	132.3047	132.3250	132.3047	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
05/10/2018	2025 On 07-February-19			Bond Future	133.49	133.4658	133.4861	133.4658	0.00
05/10/2018	2025 On 02-May-19			Bond Future	135.73	135.7035	135.7251	135.7035	0.00
05/10/2018	2029 On 01-November-18			Bond Future	100.74	100.4383	100.7359	100.4383	2,938.00
05/10/2018	2029 On 07-February-19			Bond Future	102.70	102.3935	102.6967	102.3935	0.00
05/10/2018	2029 On 02-May-19			Bond Future	103.35	103.0378	103.3467	103.0378	0.00
05/10/2018	2030 On 01-November-18			Bond Future	9.66	91.0652	9.6645	91.0652	54,746.00
05/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	12	0	12	0	0.00
05/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	784	1	784	1	0.00
05/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7062	7	7062	7	0.00
05/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7131	7	7131	7	0.00
05/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1187	1	1187	1	0.00
05/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4961	5	4961	5	0.00
05/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6993	7	6993	7	0.00
05/10/2018	2030 On 07-February-19			Bond Future	9.76	88.8074	9.7568	88.8074	167.00
05/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	143	0	143	0	0.00
05/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	148	0	148	0	0.00
05/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	356	0	356	0	1,920.00
05/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	188	0	188	0	0.00
05/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1682	2	1682	2	1,920.00
05/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1178	1	1178	1	0.00
05/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	154	0	154	0	0.00
05/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7348	7	7348	7	0.00
05/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2647	3	2647	3	0.00
05/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6977	7	6977	7	0.00
05/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5808	6	5808	6	0.00
05/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3395	3	3395	3	0.00
05/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7411	7	7411	7	0.00
05/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7474	7	7474	7	0.00
05/10/2018	2030 On 02-May-19			Bond Future	9.84	90.2816	9.8413	90.2816	0.00
05/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1582	2	1582	2	0.00
05/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1630	2	1630	2	0.00

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05/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1606	2	1606	2	0.00
05/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4308	4	4308	4	0.00
05/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4269	4	4269	4	0.00
05/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4347	4	4347	4	0.00
05/10/2018	2032 On 01-November-18			Bond Future	9.87	89.1883	9.8651	89.1883	41,378.00
05/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
05/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7968	8	7968	8	0.00
05/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7892	8	7892	8	0.00
05/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7817	8	7817	8	0.00
05/10/2018	2032 On 07-February-19			Bond Future	9.96	90.9038	9.9595	90.9038	456.00
05/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	148	0	148	0	0.00
05/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	143	0	143	0	0.00
05/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	138	0	138	0	0.00
05/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8212	8	8212	8	0.00
05/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8281	8	8281	8	0.00
05/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8142	8	8142	8	0.00
05/10/2018	2032 On 02-May-19			Bond Future	10.04	88.2579	10.0416	88.2579	0.00
05/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1825	2	1825	2	0.00
05/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1851	2	1851	2	0.00
05/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1877	2	1877	2	0.00
05/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4607	4	4607	4	0.00
05/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4690	5	4690	5	0.00
05/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4649	5	4649	5	0.00
05/10/2018	2033 On 01-November-18			Bond Future	102.75	102.6044	102.7467	102.6044	6,373.00
05/10/2018	2033 On 07-February-19			Bond Future	104.75	104.6018	104.7466	104.6018	0.00
05/10/2018	2033 On 02-May-19			Bond Future	105.36	105.2110	105.3590	105.2110	0.00
05/10/2018	2037 On 01-November-18			Bond Future	10.07	89.4385	10.0736	89.4385	52,307.00
05/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8411	8	8411	8	0.00
05/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8325	8	8325	8	0.00

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05/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8496	8	8496	8	0.00
05/10/2018	2037 On 07-February-19			Bond Future	10.16	86.8988	10.1621	86.8988	1,188.00
05/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	182	0	182	0	0.00
05/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	188	0	188	0	0.00
05/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	195	0	195	0	0.00
05/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8789	9	8789	9	0.00
05/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8944	9	8944	9	0.00
05/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8866	9	8866	9	0.00
05/10/2018	2037 On 02-May-19			Bond Future	10.24	88.3413	10.2417	88.3413	0.00
05/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2100	2	2100	2	0.00
05/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2128	2	2128	2	0.00
05/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2071	2	2071	2	0.00
05/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5428	5	5428	5	0.00
05/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5380	5	5380	5	0.00
05/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5332	5	5332	5	0.00
05/10/2018	2038 On 01-November-18			Bond Future	122.58	122.5569	122.5761	122.5569	9,904.00
05/10/2018	2038 On 07-February-19			Bond Future	123.37	123.3514	123.3706	123.3514	0.00
05/10/2018	2038 On 02-May-19			Bond Future	125.44	125.4195	125.4398	125.4195	0.00
05/10/2018	2040 On 01-November-18			Bond Future	10.15	92.7102	10.1485	92.7102	27,962.00
05/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	93	0	93	0	0.00
05/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	3	0	3	0	3,940.00
05/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	312	0	312	0	1,770.00
05/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
05/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	1	0	1	0	2,950.00
05/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	763	1	763	1	3,940.00
05/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9005	9	9005	9	0.00
05/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14816	15	14816	15	0.00
05/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9283	9	9283	9	0.00
05/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1957	2	1957	2	0.00
05/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9097	9	9097	9	0.00
05/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3154	3	3154	3	0.00

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05/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4632	4	4632	4	0.00
05/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9190	9	9190	9	0.00
05/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8087	8	8087	8	0.00
05/10/2018	2040 On 07-February-19			Bond Future	10.24	89.9828	10.2364	89.9828	100.00
05/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	189	0	189	0	0.00
05/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	204	0	204	0	0.00
05/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	196	0	196	0	0.00
05/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9673	9	9673	9	0.00
05/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9758	10	9758	10	0.00
05/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9589	9	9589	9	0.00
05/10/2018	2040 On 02-May-19			Bond Future	10.32	91.4765	10.3153	91.4765	0.00
05/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2266	2	2266	2	0.00
05/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2234	2	2234	2	0.00
05/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2203	2	2203	2	0.00
05/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5619	5	5619	5	0.00
05/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5669	6	5669	6	0.00
05/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5568	5	5568	5	0.00
05/10/2018	2044 On 01-November-18			Bond Future	10.16	89.7399	10.1626	89.7399	37,997.00
05/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	1	0	1	0	0.00
05/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9039	9	9039	9	0.00
05/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8945	9	8945	9	0.00
05/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9134	9	9134	9	0.00
05/10/2018	2044 On 07-February-19			Bond Future	10.25	87.0806	10.2470	87.0806	108.00
05/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	205	0	205	0	0.00
05/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	212	0	212	0	0.00
05/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	199	0	199	0	0.00
05/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9606	9	9606	9	0.00
05/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9518	9	9518	9	0.00
05/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9430	9	9430	9	0.00
05/10/2018	2044 On 02-May-19			Bond Future	10.32	88.5261	10.3226	88.5261	0.00
05/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2280	2	2280	2	0.00
05/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2344	2	2344	2	0.00

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05/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2312	2	2312	2	0.00
05/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5597	5	5597	5	0.00
05/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5648	6	5648	6	0.00
05/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5700	6	5700	6	0.00
05/10/2018	2046 On 01-November-18			Bond Future	116.53	116.5157	116.5341	116.5157	12,067.00
05/10/2018	2046 On 07-February-19			Bond Future	118.80	118.7838	118.8023	118.7838	0.00
05/10/2018	2046 On 02-May-19			Bond Future	119.11	119.0903	119.1098	119.0903	0.00
05/10/2018	2050 On 01-November-18			Bond Future	122.76	122.4783	122.7551	122.4783	10,079.00
05/10/2018	2050 On 07-February-19			Bond Future	123.37	123.0911	123.3731	123.0911	0.00
05/10/2018	2050 On 02-May-19			Bond Future	125.44	125.1550	125.4425	125.1550	0.00
05/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	AL37 On 01-November-18			Index Future	587.52	588.4500	587.5200	588.4500	0.00
05/10/2018	AL37 On 07-February-19			Index Future	598.82	599.7680	598.8190	599.7680	0.00
05/10/2018	AL37 On 02-May-19			Index Future	608.77	609.7270	608.7660	609.7270	0.00
05/10/2018	AL7T On 01-November-18			Index Future	675.97	677.4500	675.9740	677.4500	0.00
05/10/2018	AL7T On 07-February-19			Index Future	688.97	690.4800	688.9730	690.4800	0.00
05/10/2018	AL7T On 02-May-19			Index Future	700.42	701.9460	700.4180	701.9460	0.00
05/10/2018	ALBI On 01-November-18			Index Future	610.44	611.8270	610.4400	611.8270	861.00
05/10/2018	ALBI On 07-February-19			Index Future	622.18	623.5950	622.1790	623.5950	57.00
05/10/2018	ALBI On 02-May-19			Index Future	632.51	633.9500	632.5140	633.9500	0.00
05/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2018	ES33 On 01-November-18			Bond Future	11.27	74.3123	11.2733	74.3123	9,466.00
05/10/2018	ES33 On 07-February-19			Bond Future	11.42	75.7417	11.4177	75.7417	0.00
05/10/2018	ES33 On 02-May-19			Bond Future	11.54	73.2098	11.5406	73.2098	0.00
05/10/2018	ES42 On 01-November-18			Bond Future	11.50	76.2248	11.5009	76.2248	7,957.00
05/10/2018	ES42 On 07-February-19			Bond Future	11.64	77.6909	11.6375	77.6909	0.00
05/10/2018	ES42 On 02-May-19			Bond Future	11.76	74.7208	11.7595	74.7208	0.00
05/10/2018	GOVI On 01-November-18			GOVI	604.44	605.8560	604.4410	605.8560	462.00
05/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	490690	48	490690	48	0.00
05/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	490490	48	490490	48	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
05/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	490590	48	490590	48	0.00
05/10/2018	GOVI On 07-February-19			GOVI	616.07	617.5090	616.0650	617.5090	0.00
05/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	504450	49	504450	49	0.00
05/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	504550	49	504550	49	0.00
05/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	504650	49	504650	49	0.00
05/10/2018	GOVI On 02-May-19			GOVI	626.30	627.7630	626.2980	627.7630	0.00
05/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
05/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	215820	20	215820	20	0.00
05/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	215620	20	215620	20	0.00
05/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	215720	20	215720	20	0.00
05/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2018	IGOV On 01-November-18			Index Future	253.19	253.1110	253.1870	253.1110	746.00
05/10/2018	IGOV On 07-February-19			Index Future	258.12	258.0380	258.1150	258.0380	0.00
05/10/2018	IGOV On 02-May-19			Index Future	262.45	262.3650	262.4450	262.3650	0.00
05/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
05/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5800	99.5900	99.5800	0.00
05/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.09	102.0800	102.0900	102.0800	0.00
05/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.07	100.0500	100.0700	100.0500	0.00
05/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
05/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
05/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8200	99.8200	99.8200	0.00
05/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.07	102.0500	102.0700	102.0500	0.00
05/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.14	103.1300	103.1400	103.1300	0.00
05/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.31	99.2900	99.3100	99.2900	0.00
05/10/2018	IS02 On 22-June-20			Interest Rate Swap	103.04	103.0100	103.0400	103.0100	0.00
05/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.20	100.1600	100.2000	100.1600	0.00
05/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.17	97.1200	97.1700	97.1200	0.00
05/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.52	96.4600	96.5200	96.4600	0.00
05/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.83	95.7600	95.8300	95.7600	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
05/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.13	96.0500	96.1300	96.0500	0.00
05/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.43	98.3400	98.4300	98.3400	51.00
05/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.67	98.5600	98.6700	98.5600	0.00
05/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.97	99.8500	99.9700	99.8500	0.00
05/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.99	103.8500	103.9900	103.8500	0.00
05/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.33	105.1800	105.3300	105.1800	0.00
05/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.85	98.6900	98.8500	98.6900	0.00
05/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.95	104.7800	104.9500	104.7800	0.00
05/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.58	100.4000	100.5800	100.4000	0.00
05/10/2018	IS10 On 17-December-25			Interest Rate Swap	98.05	97.8200	98.0500	97.8200	0.00
05/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.18	94.9400	95.1800	94.9400	0.00
05/10/2018	IS10 On 15-June-26			Interest Rate Swap	94.03	93.7800	94.0300	93.7800	0.00
05/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.24	95.9900	96.2400	95.9900	0.00
05/10/2018	IS10 On 21-December-26			Interest Rate Swap	100.05	99.7800	100.0500	99.7800	0.00
05/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.71	98.4300	98.7100	98.4300	0.00
05/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.82	100.5300	100.8200	100.5300	0.00
05/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.26	105.9600	106.2600	105.9600	0.00
05/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.67	106.3500	106.6700	106.3500	0.00
05/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.34	100.0000	100.3400	100.0000	0.00
05/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.45	107.1100	107.4500	107.1100	0.00
05/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.18	100.8200	101.1800	100.8200	0.00
05/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
05/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
05/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/10/2018	R023 On 01-November-18			Bond Future	8.63	98.4568	8.6298	98.4568	38,701.00
05/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6526	7	6526	7	0.00
05/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6495	7	6495	7	0.00
05/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6463	7	6463	7	0.00
05/10/2018	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
05/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
05/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
05/10/2018	R023 On 07-February-19			Bond Future	8.75	100.3505	8.7466	100.3505	0.00
05/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5776	6	5776	6	0.00
05/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5836	6	5836	6	0.00
05/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5806	6	5806	6	0.00
05/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	19	0	19	0	0.00
05/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	19	0	19	0	0.00
05/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	20	0	20	0	0.00
05/10/2018	R023 On 02-May-19			Bond Future	8.85	98.0894	8.8460	98.0894	0.00
05/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	705	1	705	1	0.00
05/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	692	1	692	1	0.00
05/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	680	1	680	1	0.00
05/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1935	2	1935	2	0.00
05/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1954	2	1954	2	0.00
05/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1916	2	1916	2	0.00
05/10/2018	R035 On 01-November-18			Bond Future	9.99	92.9482	9.9903	92.9482	73,872.00
05/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8424	8	8424	8	0.00
05/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8508	8	8508	8	0.00
05/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8339	8	8339	8	0.00
05/10/2018	R035 On 07-February-19			Bond Future	10.09	94.7359	10.0851	94.7359	298.00
05/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	162	0	162	0	0.00
05/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	173	0	173	0	0.00
05/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	167	0	167	0	0.00
05/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8892	9	8892	9	0.00
05/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8814	9	8814	9	0.00
05/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8971	9	8971	9	0.00
05/10/2018	R035 On 02-May-19			Bond Future	10.16	91.8115	10.1628	91.8115	0.00
05/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2098	2	2098	2	0.00
05/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2128	2	2128	2	0.00
05/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2069	2	2069	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
05/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5268	5	5268	5	0.00
05/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5175	5	5175	5	0.00
05/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5222	5	5222	5	0.00
05/10/2018	R186 On 01-November-18			Bond Future	9.26	111.1596	9.2570	111.1596	66,880.00
05/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	13	0	13	0	0.00
05/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	7	0	7	0	5,000.00
05/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	184	0	184	0	0.00
05/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	574	1	574	1	0.00
05/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	12	0	12	0	0.00
05/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	14	0	14	0	0.00
05/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
05/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2311	2	2311	2	2,500.00
05/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1265	1	1265	1	5,000.00
05/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4463	4	4463	4	0.00
05/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7997	8	7997	8	0.00
05/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4342	4	4342	4	0.00
05/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4831	5	4831	5	0.00
05/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4402	4	4402	4	0.00
05/10/2018	R186 On 07-February-19			Bond Future	9.36	107.9929	9.3585	107.9929	719.00
05/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	107	0	107	0	0.00
05/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	278	0	278	0	1,000.00
05/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	114	0	114	0	0.00
05/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1627	2	1627	2	1,170.00
05/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	149	0	149	0	210.00
05/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	587	1	587	1	1,170.00
05/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3860	4	3860	4	0.00
05/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1202	1	1202	1	0.00
05/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	111	0	111	0	0.00
05/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3944	4	3944	4	0.00
05/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6413	6	6413	6	0.00
05/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6988	7	6988	7	0.00
05/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5322	5	5322	5	0.00
05/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	831	1	831	1	1,000.00
05/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4012	4	4012	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
05/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6871	7	6871	7	0.00
05/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2133	2	2133	2	0.00
05/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2689	3	2689	3	1,000.00
05/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6929	7	6929	7	0.00
05/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	805	1	805	1	1,170.00
05/10/2018	R186 On 02-May-19			Bond Future	9.45	109.7858	9.4500	109.7858	0.00
05/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1432	2	1432	2	0.00
05/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1411	2	1411	2	0.00
05/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1390	1	1390	1	0.00
05/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3830	4	3830	4	0.00
05/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3866	4	3866	4	0.00
05/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3795	4	3795	4	0.00
05/10/2018	R197 On 01-November-18			Bond Future	300.22	300.7768	300.2190	300.7768	2,353.00
05/10/2018	R197 On 07-February-19			Bond Future	298.72	299.2846	298.7153	299.2846	0.00
05/10/2018	R197 On 02-May-19			Bond Future	303.73	304.3025	303.7254	304.3025	0.00
05/10/2018	R202 On 01-November-18			Bond Future	235.01	234.7004	235.0119	234.7004	10,129.00
05/10/2018	R202 On 07-February-19			Bond Future	235.68	235.3668	235.6837	235.3668	0.00
05/10/2018	R202 On 02-May-19			Bond Future	239.64	239.3131	239.6367	239.3131	0.00
05/10/2018	R207 On 01-November-18			Bond Future	7.49	102.0096	7.4947	102.0096	18,869.00
05/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	849	1	849	1	0.00
05/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	838	1	838	1	0.00
05/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	827	1	827	1	0.00
05/10/2018	R207 On 07-February-19			Bond Future	7.57	100.3267	7.5697	100.3267	62.00
05/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	4	0	0.00
05/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	4	0	4	0	0.00
05/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	4	0	4	0	0.00
05/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	929	1	929	1	0.00
05/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	938	1	938	1	0.00
05/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	920	1	920	1	0.00
05/10/2018	R207 On 02-May-19			Bond Future	7.69	101.9923	7.6883	101.9923	0.00
05/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	159	0	159	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
05/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	166	0	166	0	0.00
05/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	163	0	163	0	0.00
05/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	208	0	208	0	0.00
05/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	205	0	205	0	0.00
05/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	211	0	211	0	0.00
05/10/2018	R208 On 01-November-18			Bond Future	7.96	98.1759	7.9552	98.1759	29,067.00
05/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1784	2	1784	2	0.00
05/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1828	2	1828	2	0.00
05/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1806	2	1806	2	0.00
05/10/2018	R208 On 07-February-19			Bond Future	8.06	100.0642	8.0585	100.0642	0.00
05/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	21	0	21	0	0.00
05/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	21	0	21	0	0.00
05/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	20	0	20	0	0.00
05/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1895	2	1895	2	0.00
05/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1933	2	1933	2	0.00
05/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1914	2	1914	2	0.00
05/10/2018	R208 On 02-May-19			Bond Future	8.16	98.3259	8.1595	98.3259	0.00
05/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	480	1	480	1	0.00
05/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	489	1	489	1	0.00
05/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	498	1	498	1	0.00
05/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	702	1	702	1	0.00
05/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	718	1	718	1	0.00
05/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	710	1	710	1	0.00
05/10/2018	R209 On 01-November-18			Bond Future	9.95	70.5077	9.9469	70.5077	122,905.00
05/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69434	70	69434	70	0.00
05/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	1	0	1	0	2,000.00
05/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69434	70	69434	70	0.00
05/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	2	0	2	0	0.00
05/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1202	1	1202	1	0.00
05/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	309	0	309	0	2,000.00
05/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	125	0	125	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
05/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	661	1	661	1	0.00
05/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1099	1	1099	1	0.00
05/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69434	70	69434	70	0.00
05/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	52	0	52	0	0.00
05/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	140	0	140	0	0.00
05/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1133	1	1133	1	0.00
05/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	1001	1	1001	1	0.00
05/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3869	4	3869	4	0.00
05/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	712	1	712	1	0.00
05/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	2	0	2	0	760.00
05/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3104	3	3104	3	0.00
05/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1389	1	1389	1	0.00
05/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6426	6	6426	6	0.00
05/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	108	0	108	0	0.00
05/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	1044	1	1044	1	0.00
05/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6498	6	6498	6	0.00
05/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	869	1	869	1	5,850.00
05/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2279	2	2279	2	0.00
05/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3222	3	3222	3	760.00
05/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1466	1	1466	1	760.00
05/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	954	1	954	1	0.00
05/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	925	1	925	1	2,000.00
05/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4029	4	4029	4	0.00
05/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7145	7	7145	7	0.00
05/10/2018	R209 On 07-February-19			Bond Future	10.03	71.8638	10.0286	71.8638	340.00
05/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	183	0	183	0	0.00
05/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	188	0	188	0	0.00
05/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2795	3	2795	3	0.00
05/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	177	0	177	0	0.00
05/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	920	1	920	1	4,000.00
05/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	234	0	234	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
05/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6789	7	6789	7	0.00
05/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7373	7	7373	7	0.00
05/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4052	4	4052	4	0.00
05/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7307	7	7307	7	0.00
05/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7241	7	7241	7	0.00
05/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1744	2	1744	2	4,000.00
05/10/2018	R209 On 02-May-19			Bond Future	10.10	69.9091	10.0991	69.9091	0.00
05/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1816	2	1816	2	0.00
05/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1790	2	1790	2	0.00
05/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1841	2	1841	2	0.00
05/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4432	4	4432	4	0.00
05/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4392	4	4392	4	0.00
05/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4353	4	4353	4	0.00
05/10/2018	R210 On 01-November-18			Bond Future	185.75	185.7201	185.7487	185.7201	2,675.00
05/10/2018	R210 On 07-February-19			Bond Future	189.36	189.3355	189.3641	189.3355	0.00
05/10/2018	R210 On 02-May-19			Bond Future	189.99	189.9552	189.9856	189.9552	0.00
05/10/2018	R212 On 01-November-18			Bond Future	155.41	155.4861	155.4119	155.4861	3,476.00
05/10/2018	R212 On 07-February-19			Bond Future	156.28	156.3578	156.2817	156.3578	0.00
05/10/2018	R212 On 02-May-19			Bond Future	158.90	158.9793	158.9029	158.9793	0.00
05/10/2018	R213 On 01-November-18			Bond Future	9.78	81.8925	9.7751	81.8925	32,893.00
05/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7275	7	7275	7	0.00
05/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7344	7	7344	7	0.00
05/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7207	7	7207	7	0.00
05/10/2018	R213 On 07-February-19			Bond Future	9.87	83.4676	9.8694	83.4676	112.00
05/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	121	0	121	0	0.00
05/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	125	0	125	0	0.00
05/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	129	0	129	0	0.00
05/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7622	7	7622	7	0.00
05/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7558	7	7558	7	0.00
05/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7685	7	7685	7	0.00
05/10/2018	R213 On 02-May-19			Bond Future	9.95	81.3062	9.9469	81.3062	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
05/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1616	2	1616	2	0.00
05/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1593	2	1593	2	0.00
05/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1570	2	1570	2	0.00
05/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4346	4	4346	4	0.00
05/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4385	4	4385	4	0.00
05/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4308	4	4308	4	0.00
05/10/2018	R214 On 01-November-18			Bond Future	10.12	69.5392	10.1176	69.5392	28,473.00
05/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	1	0	1	0	0.00
05/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7924	8	7924	8	0.00
05/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8079	8	8079	8	0.00
05/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8001	8	8001	8	0.00
05/10/2018	R214 On 07-February-19			Bond Future	10.20	70.8767	10.2022	70.8767	0.00
05/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	148	0	148	0	0.00
05/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	153	0	153	0	0.00
05/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	142	0	142	0	0.00
05/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8365	8	8365	8	0.00
05/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8294	8	8294	8	0.00
05/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8223	8	8223	8	0.00
05/10/2018	R214 On 02-May-19			Bond Future	10.27	68.7597	10.2712	68.7597	0.00
05/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1938	2	1938	2	0.00
05/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1886	2	1886	2	0.00
05/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1912	2	1912	2	0.00
05/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4597	5	4597	5	0.00
05/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4556	4	4556	4	0.00
05/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4638	5	4638	5	0.00
05/10/2018	R248 On 01-November-18			Bond Future	10.14	88.8601	10.1429	88.8601	101,273.00
05/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
05/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10213	10	10213	10	0.00
05/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10113	10	10113	10	0.00
05/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10313	10	10313	10	0.00



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05/10/2018	R248 On 07-February-19			Bond Future	10.23	90.5693	10.2287	90.5693	0.00
05/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	151	0	151	0	0.00
05/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	157	0	157	0	0.00
05/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	147	0	147	0	0.00
05/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10556	10	10556	10	0.00
05/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10745	11	10745	11	0.00
05/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10650	10	10650	10	0.00
05/10/2018	R248 On 02-May-19			Bond Future	10.30	87.6389	10.2986	87.6389	0.00
05/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2399	3	2399	3	0.00
05/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2433	3	2433	3	0.00
05/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2366	2	2366	2	0.00
05/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5654	6	5654	6	0.00
05/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5759	6	5759	6	0.00
05/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5706	6	5706	6	0.00