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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/09/2018 TO: 10/09/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	2025 On 01-November-18			Bond Future	132.44	132.4353	132.4356	132.4353	365.00
10/09/2018	2025 On 07-February-19			Bond Future	133.60	133.6012	133.6006	133.6012	0.00
10/09/2018	2025 On 02-May-19			Bond Future	135.84	135.8445	135.8448	135.8445	0.00
10/09/2018	2029 On 01-November-18			Bond Future	100.16	100.1079	100.1557	100.1079	2,210.00
10/09/2018	2029 On 07-February-19			Bond Future	102.11	102.0584	102.1064	102.0584	0.00
10/09/2018	2029 On 02-May-19			Bond Future	102.75	102.6997	102.7489	102.6997	0.00
10/09/2018	2030 On 01-November-18			Bond Future	9.66	91.4933	90.8896	91.4933	54,468.00
10/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	14	0	0	0	0.00
10/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	15	0	0	0	0.00
10/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	14	0	0	0	0.00
10/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	7036	6	7	6	0.00
10/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	7104	7	7	7	0.00
10/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6968	6	7	6	0.00
10/09/2018	2030 On 07-February-19			Bond Future	9.75	89.2477	88.6317	89.2477	167.00
10/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	258	0	0	0	0.00
10/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	264	0	0	0	0.00
10/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	520	1	1	1	1,920.00
10/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	1978	2	2	2	1,920.00
10/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	271	0	0	0	0.00
10/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1447	2	1	2	0.00
10/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	312	0	0	0	0.00
10/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2899	3	3	3	0.00
10/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7483	7	7	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
10/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	7057	7	7	7	0.00
10/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7421	7	7	7	0.00
10/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3620	3	4	3	0.00
10/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5928	5	6	5	0.00
10/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7544	7	8	7	0.00
10/09/2018	2030 On 02-May-19			Bond Future	9.83	90.7300	90.1039	90.7300	0.00
10/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1896	2	2	2	0.00
10/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1946	2	2	2	0.00
10/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1921	2	2	2	0.00
10/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4578	4	5	4	0.00
10/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4540	4	5	4	0.00
10/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4615	4	5	4	0.00
10/09/2018	2032 On 01-November-18			Bond Future	9.84	89.7457	89.0950	89.7457	40,851.00
10/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	12	0	0	0	0.00
10/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	13	0	0	0	0.00
10/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	11	0	0	0	0.00
10/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7840	7	8	7	0.00
10/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7765	7	8	7	0.00
10/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7690	7	8	7	0.00
10/09/2018	2032 On 07-February-19			Bond Future	9.94	91.4757	90.8119	91.4757	456.00
10/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	292	0	0	0	0.00
10/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	285	0	0	0	0.00
10/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	278	0	0	0	0.00
10/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8209	8	8	8	0.00
10/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8276	8	8	8	0.00
10/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	8141	8	8	8	0.00
10/09/2018	2032 On 02-May-19			Bond Future	10.02	88.8401	88.1653	88.8401	0.00
10/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2180	2	2	2	0.00
10/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2207	3	2	3	0.00
10/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2234	3	2	3	0.00
10/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4817	4	5	4	0.00
10/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4898	5	5	5	0.00
10/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4857	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	2033 On 01-November-18			Bond Future	102.58	102.4519	102.5796	102.4519	6,373.00
10/09/2018	2033 On 07-February-19			Bond Future	104.58	104.4481	104.5775	104.4481	0.00
10/09/2018	2033 On 02-May-19			Bond Future	105.19	105.0574	105.1895	105.0574	0.00
10/09/2018	2037 On 01-November-18			Bond Future	10.05	90.1839	89.4243	90.1839	52,651.00
10/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	17	0	0	0	0.00
10/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	20	0	0	0	0.00
10/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	19	0	0	0	0.00
10/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	8223	7	8	7	0.00
10/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	8139	7	8	7	0.00
10/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8308	8	8	8	0.00
10/09/2018	2037 On 07-February-19			Bond Future	10.13	87.6623	86.8875	87.6623	1,050.00
10/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	354	0	0	0	0.00
10/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	363	0	0	0	0.00
10/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	371	0	0	0	0.00
10/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8752	8	9	8	0.00
10/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8904	8	9	8	0.00
10/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8828	8	9	8	0.00
10/09/2018	2037 On 02-May-19			Bond Future	10.21	89.1183	88.3307	89.1183	0.00
10/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2423	3	2	3	0.00
10/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2453	3	2	3	0.00
10/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2393	3	2	3	0.00
10/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5533	5	6	5	0.00
10/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5487	5	5	5	0.00
10/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5441	5	5	5	0.00
10/09/2018	2038 On 01-November-18			Bond Future	122.00	122.1897	122.0048	122.1897	9,825.00
10/09/2018	2038 On 07-February-19			Bond Future	122.79	122.9791	122.7900	122.9791	0.00
10/09/2018	2038 On 02-May-19			Bond Future	124.85	125.0441	124.8524	125.0441	0.00
10/09/2018	2040 On 01-November-18			Bond Future	10.12	93.4687	92.6556	93.4687	25,392.00
10/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	18	0	0	0	0.00
10/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	40	0	0	0	3,940.00
10/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	754	1	1	1	1,770.00

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10/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	17	0	0	0	0.00
10/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
10/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	21	0	0	0	2,950.00
10/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	19	0	0	0	0.00
10/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1346	2	1	2	3,940.00
10/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8804	8	9	8	0.00
10/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	9079	8	9	8	0.00
10/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14596	14	15	14	0.00
10/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2319	2	2	2	0.00
10/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8895	8	9	8	0.00
10/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3376	3	3	3	0.00
10/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8987	8	9	8	0.00
10/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7904	7	8	7	0.00
10/09/2018	2040 On 07-February-19			Bond Future	10.21	90.7599	89.9305	90.7599	100.00
10/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	358	0	0	0	0.00
10/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	376	0	0	0	0.00
10/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	367	0	0	0	0.00
10/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9615	9	10	9	0.00
10/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9698	9	10	9	0.00
10/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9533	9	10	9	0.00
10/09/2018	2040 On 02-May-19			Bond Future	10.29	92.2673	91.4242	92.2673	0.00
10/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2698	3	3	3	0.00
10/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2665	3	3	3	0.00
10/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2633	3	3	3	0.00
10/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5818	5	6	5	0.00
10/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5867	5	6	5	0.00
10/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5769	5	6	5	0.00
10/09/2018	2044 On 01-November-18			Bond Future	10.16	90.3885	89.5675	90.3885	39,021.00
10/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	17	0	0	0	0.00
10/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	18	0	0	0	0.00
10/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	19	0	0	0	0.00
10/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	9032	8	9	8	0.00
10/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8938	8	9	8	0.00

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10/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	9126	8	9	8	0.00
10/09/2018	2044 On 07-February-19			Bond Future	10.24	87.7457	86.9082	87.7457	108.00
10/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	381	1	0	1	0.00
10/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	391	1	0	1	0.00
10/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	372	0	0	0	0.00
10/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9750	9	10	9	0.00
10/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9665	9	10	9	0.00
10/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9581	9	10	9	0.00
10/09/2018	2044 On 02-May-19			Bond Future	10.32	89.2029	88.3517	89.2029	0.00
10/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2636	3	3	3	0.00
10/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2702	3	3	3	0.00
10/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2669	3	3	3	0.00
10/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5926	5	6	5	0.00
10/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5976	6	6	6	0.00
10/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	6027	6	6	6	0.00
10/09/2018	2046 On 01-November-18			Bond Future	115.90	115.6720	115.8956	115.6720	12,067.00
10/09/2018	2046 On 07-February-19			Bond Future	118.15	117.9256	118.1527	117.9256	0.00
10/09/2018	2046 On 02-May-19			Bond Future	118.45	118.2206	118.4521	118.2206	0.00
10/09/2018	2050 On 01-November-18			Bond Future	122.04	121.5263	122.0400	121.5263	9,987.00
10/09/2018	2050 On 07-February-19			Bond Future	122.65	122.1227	122.6455	122.1227	0.00
10/09/2018	2050 On 02-May-19			Bond Future	124.71	124.1734	124.7056	124.1734	0.00
10/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	AL37 On 01-November-18			Index Future	585.77	587.6330	585.7670	587.6330	0.00
10/09/2018	AL37 On 07-February-19			Index Future	597.06	598.9610	597.0570	598.9610	0.00
10/09/2018	AL37 On 02-May-19			Index Future	606.98	608.9130	606.9790	608.9130	0.00
10/09/2018	AL7T On 01-November-18			Index Future	675.56	679.2430	675.5570	679.2430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	AL7T On 07-February-19			Index Future	688.58	692.3370	688.5770	692.3370	0.00
10/09/2018	AL7T On 02-May-19			Index Future	700.02	703.8400	700.0200	703.8400	0.00
10/09/2018	ALBI On 01-November-18			Index Future	610.40	614.4970	610.4030	614.4970	865.00
10/09/2018	ALBI On 07-February-19			Index Future	622.17	626.3430	622.1680	626.3430	57.00
10/09/2018	ALBI On 02-May-19			Index Future	632.51	636.7500	632.5070	636.7500	0.00
10/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2018	ES33 On 01-November-18			Bond Future	11.29	74.6228	74.0777	74.6228	9,466.00
10/09/2018	ES33 On 07-February-19			Bond Future	11.43	76.0614	75.5053	76.0614	0.00
10/09/2018	ES33 On 02-May-19			Bond Future	11.55	73.5355	72.9702	73.5355	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	ES42 On 01-November-18			Bond Future	11.51	76.6352	75.9879	76.6352	7,957.00
10/09/2018	ES42 On 07-February-19			Bond Future	11.65	78.1123	77.4520	78.1123	0.00
10/09/2018	ES42 On 02-May-19			Bond Future	11.77	75.1498	74.4786	75.1498	0.00
10/09/2018	GOVI On 01-November-18			GOVI	604.56	608.8780	604.5610	608.8780	463.00
10/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	489490	45	49	45	0.00
10/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	489290	45	49	45	0.00
10/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	489390	45	49	45	0.00
10/09/2018	GOVI On 07-February-19			GOVI	616.21	620.6160	616.2140	620.6160	0.00
10/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	502960	46	50	46	0.00
10/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	503060	46	50	46	0.00
10/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	503160	46	50	46	0.00
10/09/2018	GOVI On 02-May-19			GOVI	626.45	630.9280	626.4540	630.9280	0.00
10/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
10/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	214260	17	21	17	0.00
10/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	214060	17	21	17	0.00
10/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	214160	17	21	17	0.00
10/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2018	IGOV On 01-November-18			Index Future	252.95	251.9330	252.9490	251.9330	746.00
10/09/2018	IGOV On 07-February-19			Index Future	257.88	256.8420	257.8760	256.8420	0.00
10/09/2018	IGOV On 02-May-19			Index Future	262.21	261.1550	262.2090	261.1550	0.00
10/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
10/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6300	99.6400	99.6300	0.00
10/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1300	102.1500	102.1300	0.00
10/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.14	100.1200	100.1400	100.1200	0.00
10/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
10/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
10/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
10/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8700	99.8800	99.8700	0.00
10/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.15	102.1200	102.1500	102.1200	0.00
10/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.24	103.2000	103.2400	103.2000	0.00
10/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.44	99.3800	99.4400	99.3800	0.00
10/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.17	103.0900	103.1700	103.0900	0.00
10/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.35	100.2600	100.3500	100.2600	0.00
10/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.33	97.2300	97.3300	97.2300	0.00
10/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.69	96.5800	96.6900	96.5800	0.00
10/09/2018	IS05 On 15-June-21			Interest Rate Swap	96.02	95.9000	96.0200	95.9000	0.00
10/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.34	96.2000	96.3400	96.2000	0.00
10/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.64	98.4800	98.6400	98.4800	51.00
10/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.86	98.6900	98.8600	98.6900	0.00
10/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.17	99.9800	100.1700	99.9800	0.00
10/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.18	103.9700	104.1800	103.9700	0.00
10/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.53	105.3100	105.5300	105.3100	0.00
10/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.08	98.8500	99.0800	98.8500	0.00
10/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.18	104.9400	105.1800	104.9400	0.00
10/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.82	100.5700	100.8200	100.5700	0.00
10/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.27	97.9100	98.2700	97.9100	0.00
10/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.39	95.0300	95.3900	95.0300	0.00
10/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.22	93.8600	94.2200	93.8600	0.00
10/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.43	96.0600	96.4300	96.0600	0.00
10/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.21	99.8400	100.2100	99.8400	0.00
10/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.85	98.4600	98.8500	98.4600	0.00
10/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.95	100.5500	100.9500	100.5500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.36	105.9700	106.3600	105.9700	0.00
10/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.75	106.3600	106.7500	106.3600	0.00
10/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.44	100.0300	100.4400	100.0300	0.00
10/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.52	107.1200	107.5200	107.1200	0.00
10/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.26	100.8400	101.2600	100.8400	0.00
10/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
10/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
10/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
10/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
10/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
10/09/2018	R023 On 01-November-18			Bond Future	8.71	98.3401	98.0184	98.3401	38,272.00
10/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6245	7	6	7	0.00
10/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6213	7	6	7	0.00
10/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6181	7	6	7	0.00
10/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
10/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
10/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
10/09/2018	R023 On 07-February-19			Bond Future	8.83	100.2359	99.9074	100.2359	0.00
10/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5594	6	6	6	0.00
10/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5650	6	6	6	0.00
10/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5622	6	6	6	0.00
10/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	119	0	0	0	0.00
10/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	117	0	0	0	0.00
10/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	121	0	0	0	0.00
10/09/2018	R023 On 02-May-19			Bond Future	8.94	97.9737	97.6399	97.9737	0.00
10/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	850	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	836	1	1	1	0.00
10/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	823	1	1	1	0.00
10/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2367	2	2	2	0.00
10/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2385	2	2	2	0.00
10/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2349	2	2	2	0.00
10/09/2018	R035 On 01-November-18			Bond Future	9.98	93.4891	92.7703	93.4891	73,881.00
10/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	16	0	0	0	0.00
10/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	15	0	0	0	0.00
10/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	14	0	0	0	0.00
10/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8397	8	8	8	0.00
10/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8481	8	8	8	0.00
10/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8313	8	8	8	0.00
10/09/2018	R035 On 07-February-19			Bond Future	10.08	95.2914	94.5581	95.2914	298.00
10/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	318	0	0	0	0.00
10/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	334	0	0	0	0.00
10/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	326	0	0	0	0.00
10/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	9005	8	9	8	0.00
10/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8930	8	9	8	0.00
10/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	9081	8	9	8	0.00
10/09/2018	R035 On 02-May-19			Bond Future	10.16	92.3769	91.6316	92.3769	0.00
10/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2363	3	2	3	0.00
10/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2393	3	2	3	0.00
10/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2333	3	2	3	0.00
10/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5485	5	5	5	0.00
10/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5394	5	5	5	0.00
10/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5440	5	5	5	0.00
10/09/2018	R186 On 01-November-18			Bond Future	9.28	111.3699	110.7999	111.3699	67,382.00
10/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	82	0	0	0	0.00
10/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	56	0	0	0	5,000.00
10/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	417	1	0	1	0.00
10/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	886	1	1	1	0.00
10/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	78	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
10/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	86	0	0	0	0.00
10/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	3	0	0	0	5,000.00
10/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2670	2	3	2	2,500.00
10/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1704	1	2	1	5,000.00
10/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4656	4	5	4	0.00
10/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	8126	8	8	8	0.00
10/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4540	4	5	4	0.00
10/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4598	4	5	4	0.00
10/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	5008	4	5	4	0.00
10/09/2018	R186 On 07-February-19			Bond Future	9.38	108.2120	107.6303	108.2120	719.00
10/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	190	0	0	0	0.00
10/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	392	1	0	1	1,000.00
10/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1857	2	2	2	1,170.00
10/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	245	0	0	0	210.00
10/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	200	0	0	0	0.00
10/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	751	1	1	1	1,170.00
10/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4015	4	4	4	0.00
10/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1417	2	1	2	0.00
10/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	195	0	0	0	0.00
10/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4096	5	4	5	0.00
10/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6634	6	7	6	0.00
10/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	7195	7	7	7	0.00
10/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5561	5	6	5	0.00
10/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1110	1	1	1	1,000.00
10/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	7082	7	7	7	0.00
10/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2487	2	2	2	0.00
10/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4300	4	4	4	0.00
10/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	3028	3	3	3	1,000.00
10/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	7139	7	7	7	0.00
10/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1082	1	1	1	1,170.00
10/09/2018	R186 On 02-May-19			Bond Future	9.47	110.0094	109.4182	110.0094	0.00
10/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1613	2	2	2	0.00
10/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1590	2	2	2	0.00
10/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1568	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	4136	4	4	4	0.00
10/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	4171	4	4	4	0.00
10/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	4102	4	4	4	0.00
10/09/2018	R197 On 01-November-18			Bond Future	301.13	301.1285	301.1289	301.1285	2,353.00
10/09/2018	R197 On 07-February-19			Bond Future	299.64	299.6452	299.6433	299.6452	0.00
10/09/2018	R197 On 02-May-19			Bond Future	304.68	304.6765	304.6764	304.6765	0.00
10/09/2018	R202 On 01-November-18			Bond Future	234.49	233.8035	234.4939	233.8035	10,129.00
10/09/2018	R202 On 07-February-19			Bond Future	235.16	234.4547	235.1569	234.4547	0.00
10/09/2018	R202 On 02-May-19			Bond Future	239.11	238.3916	239.1070	238.3916	0.00
10/09/2018	R207 On 01-November-18			Bond Future	7.94	101.5753	101.4633	101.5753	19,671.00
10/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
10/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
10/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
10/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1343	1	1	1	0.00
10/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1332	1	1	1	0.00
10/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1320	1	1	1	0.00
10/09/2018	R207 On 07-February-19			Bond Future	8.14	99.8884	99.7736	99.8884	0.00
10/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
10/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
10/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
10/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1424	1	1	1	0.00
10/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1432	1	1	1	0.00
10/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1415	1	1	1	0.00
10/09/2018	R207 On 02-May-19			Bond Future	8.46	101.5477	101.4310	101.5477	0.00
10/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	38	0	0	0	0.00
10/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	41	0	0	0	0.00
10/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	40	0	0	0	0.00
10/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	591	0	1	0	0.00
10/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	586	0	1	0	0.00
10/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	597	1	1	1	0.00
10/09/2018	R208 On 01-November-18			Bond Future	8.20	97.7681	97.5683	97.7681	29,548.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	0	0	0.00
10/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	2	0	0	0	0.00
10/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	0	0	0.00
10/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2308	2	2	2	0.00
10/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2351	2	2	2	0.00
10/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2329	2	2	2	0.00
10/09/2018	R208 On 07-February-19			Bond Future	8.34	99.6528	99.4485	99.6528	0.00
10/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	18	0	0	0	0.00
10/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	17	0	0	0	0.00
10/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	16	0	0	0	0.00
10/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2420	2	2	2	0.00
10/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2457	2	2	2	0.00
10/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2438	2	2	2	0.00
10/09/2018	R208 On 02-May-19			Bond Future	8.48	97.9085	97.7009	97.9085	0.00
10/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	393	0	0	0	0.00
10/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	400	0	0	0	0.00
10/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	407	0	0	0	0.00
10/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1148	1	1	1	0.00
10/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1167	1	1	1	0.00
10/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1158	1	1	1	0.00
10/09/2018	R209 On 01-November-18			Bond Future	9.94	70.9509	70.3433	70.9509	127,327.00
10/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69455	70	69	70	0.00
10/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	18	0	0	0	2,000.00
10/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69455	70	69	70	0.00
10/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1509	2	2	2	0.00
10/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	30	0	0	0	0.00
10/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1611	2	2	2	0.00
10/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	626	1	1	1	2,000.00
10/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	341	1	0	1	0.00
10/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1054	1	1	1	0.00
10/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1543	2	2	2	0.00
10/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69455	70	69	70	0.00
10/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	196	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
10/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	369	1	0	1	0.00
10/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1411	2	1	2	0.00
10/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4095	5	4	5	0.00
10/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1109	1	1	1	0.00
10/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	32	0	0	0	760.00
10/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3311	3	3	3	0.00
10/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1765	1	2	1	0.00
10/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6434	6	6	6	0.00
10/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	313	0	0	0	0.00
10/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1433	1	1	1	0.00
10/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6504	6	7	6	0.00
10/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1257	1	1	1	5,850.00
10/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2575	2	3	2	0.00
10/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3417	3	3	3	760.00
10/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1837	2	2	2	760.00
10/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1343	1	1	1	0.00
10/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
10/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1314	1	1	1	2,000.00
10/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	4152	4	4	4	0.00
10/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	7141	7	7	7	0.00
10/09/2018	R209 On 07-February-19			Bond Future	10.02	72.3186	71.6988	72.3186	340.00
10/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	328	0	0	0	0.00
10/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	336	0	0	0	0.00
10/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3134	4	3	4	0.00
10/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	321	0	0	0	0.00
10/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1219	1	1	1	4,000.00
10/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	402	1	0	1	4,000.00
10/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6932	6	7	6	0.00
10/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7492	7	7	7	0.00
10/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4326	4	4	4	0.00
10/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7428	7	7	7	0.00
10/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7364	7	7	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
10/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	2059	2	2	2	4,000.00
10/09/2018	R209 On 02-May-19			Bond Future	10.10	70.3721	69.7421	70.3721	0.00
10/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2121	2	2	2	0.00
10/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2095	2	2	2	0.00
10/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2147	2	2	2	0.00
10/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4711	4	5	4	0.00
10/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4673	4	5	4	0.00
10/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4634	4	5	4	0.00
10/09/2018	R210 On 01-November-18			Bond Future	185.31	184.8390	185.3053	184.8390	2,414.00
10/09/2018	R210 On 07-February-19			Bond Future	188.91	188.4405	188.9144	188.4405	0.00
10/09/2018	R210 On 02-May-19			Bond Future	189.53	189.0499	189.5328	189.0499	0.00
10/09/2018	R212 On 01-November-18			Bond Future	155.45	155.4459	155.4456	155.4459	3,476.00
10/09/2018	R212 On 07-February-19			Bond Future	156.32	156.3195	156.3180	156.3195	0.00
10/09/2018	R212 On 02-May-19			Bond Future	158.94	158.9443	158.9437	158.9443	0.00
10/09/2018	R213 On 01-November-18			Bond Future	9.75	82.4011	81.8107	82.4011	32,893.00
10/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	15	0	0	0	0.00
10/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	14	0	0	0	0.00
10/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	13	0	0	0	0.00
10/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	7129	7	7	7	0.00
10/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	7197	7	7	7	0.00
10/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	7062	6	7	6	0.00
10/09/2018	R213 On 07-February-19			Bond Future	9.84	83.9896	83.3873	83.9896	112.00
10/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	244	0	0	0	0.00
10/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	250	0	0	0	0.00
10/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	256	0	0	0	0.00
10/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7580	7	8	7	0.00
10/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7519	7	8	7	0.00
10/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7642	7	8	7	0.00
10/09/2018	R213 On 02-May-19			Bond Future	9.92	81.8376	81.2254	81.8376	0.00
10/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1901	2	2	2	0.00
10/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1876	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1851	2	2	2	0.00
10/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4460	4	4	4	0.00
10/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4497	4	4	4	0.00
10/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4424	4	4	4	0.00
10/09/2018	R214 On 01-November-18			Bond Future	10.11	70.0607	69.3998	70.0607	28,473.00
10/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	10	0	0	0	0.00
10/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	11	0	0	0	0.00
10/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	12	0	0	0	0.00
10/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7916	7	8	7	0.00
10/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	8069	7	8	7	0.00
10/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7992	7	8	7	0.00
10/09/2018	R214 On 07-February-19			Bond Future	10.20	71.4113	70.7372	71.4113	0.00
10/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	275	0	0	0	0.00
10/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	282	0	0	0	0.00
10/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	268	0	0	0	0.00
10/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8468	8	8	8	0.00
10/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8398	8	8	8	0.00
10/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8329	8	8	8	0.00
10/09/2018	R214 On 02-May-19			Bond Future	10.27	69.3037	68.6184	69.3037	0.00
10/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2233	3	2	3	0.00
10/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2180	2	2	2	0.00
10/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2206	3	2	3	0.00
10/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4868	4	5	4	0.00
10/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4828	4	5	4	0.00
10/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4909	5	5	5	0.00
10/09/2018	R248 On 01-November-18			Bond Future	10.15	89.3946	88.5965	89.3946	99,873.00
10/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	9	0	0	0	0.00
10/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	10	0	0	0	0.00
10/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	9	0	0	0	0.00
10/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	10242	9	10	9	0.00
10/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	10142	9	10	9	0.00
10/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10341	10	10	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
10/09/2018	R248 On 07-February-19			Bond Future	10.23	91.1179	90.3039	91.1179	0.00
10/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	297	0	0	0	0.00
10/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	305	0	0	0	0.00
10/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	289	0	0	0	0.00
10/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10722	10	11	10	0.00
10/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10905	10	11	10	0.00
10/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10813	10	11	10	0.00
10/09/2018	R248 On 02-May-19			Bond Future	10.30	88.1975	87.3700	88.1975	0.00
10/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2748	3	3	3	0.00
10/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2782	3	3	3	0.00
10/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2715	3	3	3	0.00
10/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	6020	6	6	6	0.00
10/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	6124	6	6	6	0.00
10/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	6072	6	6	6	0.00