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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	2025 On 02-August-18			Bond Future	135.02	135.0040	135.0185	135.0040	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1642	2	1642	2	0.00
11/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1652	2	1652	2	0.00
11/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1632	2	1632	2	0.00
11/05/2018	2025 On 01-November-18			Bond Future	137.46	137.4490	137.4638	137.4490	0.00
11/05/2018	2025 On 07-February-19			Bond Future	138.75	138.7314	138.7463	138.7314	0.00
11/05/2018	2029 On 02-August-18			Bond Future	103.18	103.3705	103.1818	103.3705	1,370.00
11/05/2018	2029 On 01-November-18			Bond Future	104.00	104.1930	104.0011	104.1930	0.00
11/05/2018	2029 On 07-February-19			Bond Future	106.04	106.2367	106.0408	106.2367	0.00
11/05/2018	2030 On 02-August-18			Bond Future	8.81	94.0449	8.8107	94.0449	41,262.00
11/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4753	4	4753	4	0.00
11/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	836	1	836	1	7,850.00
11/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2106	2	2106	2	7,850.00
11/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4971	5	4971	5	0.00
11/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4807	5	4807	5	0.00
11/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4699	4	4699	4	0.00
11/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	403	0	403	0	7,850.00
11/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	432	0	432	0	0.00
11/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	453	1	453	1	0.00
11/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1429	2	1429	2	0.00
11/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	442	1	442	1	0.00
11/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	2928	3	2928	3	0.00
11/05/2018	2030 On 01-November-18			Bond Future	8.86	95.7328	8.8611	95.7328	0.00
11/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1688	2	1688	2	0.00
11/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1745	2	1745	2	0.00
11/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1717	2	1717	2	0.00
11/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3568	4	3568	4	0.00
11/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3609	4	3609	4	0.00
11/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3527	4	3527	4	0.00
11/05/2018	2030 On 07-February-19			Bond Future	8.92	93.5807	8.9189	93.5807	0.00
11/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2411	2	2411	2	0.00
11/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2441	2	2441	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
11/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2470	2	2470	2	0.00
11/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4338	5	4338	5	0.00
11/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4377	5	4377	5	0.00
11/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4415	5	4415	5	0.00
11/05/2018	2032 On 02-August-18			Bond Future	8.98	96.8727	8.9785	96.8727	32,131.00
11/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5488	5	5488	5	0.00
11/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5429	5	5429	5	0.00
11/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5371	5	5371	5	0.00
11/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	457	1	457	1	0.00
11/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	467	1	467	1	0.00
11/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	447	1	447	1	0.00
11/05/2018	2032 On 01-November-18			Bond Future	9.03	94.4564	9.0327	94.4564	0.00
11/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1929	2	1929	2	0.00
11/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1960	2	1960	2	0.00
11/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1898	2	1898	2	0.00
11/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4011	4	4011	4	0.00
11/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	3966	4	3966	4	0.00
11/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	3921	4	3921	4	0.00
11/05/2018	2032 On 07-February-19			Bond Future	9.09	96.2889	9.0937	96.2889	0.00
11/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2750	3	2750	3	0.00
11/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2718	3	2718	3	0.00
11/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2686	3	2686	3	0.00
11/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4803	5	4803	5	0.00
11/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4845	5	4845	5	0.00
11/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4761	5	4761	5	0.00
11/05/2018	2033 On 02-August-18			Bond Future	107.68	107.6670	107.6793	107.6670	6,151.00
11/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2251	2	2251	2	0.00
11/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2261	2	2261	2	0.00
11/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2241	2	2241	2	0.00
11/05/2018	2033 On 01-November-18			Bond Future	108.51	108.4959	108.5086	108.4959	0.00
11/05/2018	2033 On 07-February-19			Bond Future	110.64	110.6241	110.6366	110.6241	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
11/05/2018	2037 On 02-August-18			Bond Future	9.22	93.5041	9.2167	93.5041	53,703.00
11/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6366	6	6366	6	0.00
11/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6431	6	6431	6	0.00
11/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6495	6	6495	6	0.00
11/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	498	1	498	1	0.00
11/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	520	1	520	1	0.00
11/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	509	1	509	1	0.00
11/05/2018	2037 On 01-November-18			Bond Future	9.27	95.1823	9.2686	95.1823	0.00
11/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2302	2	2302	2	0.00
11/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2374	2	2374	2	0.00
11/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2338	2	2338	2	0.00
11/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4430	5	4430	5	0.00
11/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4381	5	4381	5	0.00
11/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4480	5	4480	5	0.00
11/05/2018	2037 On 07-February-19			Bond Future	9.33	92.7689	9.3274	92.7689	0.00
11/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3231	3	3231	3	0.00
11/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3268	3	3268	3	0.00
11/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3306	3	3306	3	0.00
11/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5444	6	5444	6	0.00
11/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5539	6	5539	6	0.00
11/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5491	6	5491	6	0.00
11/05/2018	2038 On 02-August-18			Bond Future	128.91	129.5011	128.9050	129.5011	9,239.00
11/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5625	5	5625	5	0.00
11/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5635	5	5635	5	0.00
11/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5645	5	5645	5	0.00
11/05/2018	2038 On 01-November-18			Bond Future	131.24	131.8463	131.2398	131.8463	0.00
11/05/2018	2038 On 07-February-19			Bond Future	132.22	132.8422	132.2234	132.8422	0.00
11/05/2018	2040 On 02-August-18			Bond Future	9.30	97.0066	9.3019	97.0066	22,604.00
11/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6956	7	6956	7	0.00
11/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6887	7	6887	7	0.00
11/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6818	7	6818	7	0.00

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11/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	577	1	577	1	0.00
11/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	589	1	589	1	0.00
11/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	565	1	565	1	0.00
11/05/2018	2040 On 01-November-18			Bond Future	9.35	98.7476	9.3541	98.7476	0.00
11/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2497	2	2497	2	0.00
11/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2535	2	2535	2	0.00
11/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2574	2	2574	2	5,900.00
11/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	849	1	849	1	5,900.00
11/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2459	2	2459	2	0.00
11/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5048	5	5048	5	0.00
11/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	8971	9	8971	9	0.00
11/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4884	5	4884	5	0.00
11/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4993	5	4993	5	0.00
11/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4938	5	4938	5	0.00
11/05/2018	2040 On 07-February-19			Bond Future	9.41	96.1528	9.4131	96.1528	0.00
11/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3439	3	3439	3	0.00
11/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3518	3	3518	3	0.00
11/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3478	3	3478	3	0.00
11/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6116	6	6116	6	0.00
11/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6169	6	6169	6	0.00
11/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6064	6	6064	6	0.00
11/05/2018	2044 On 02-August-18			Bond Future	9.35	93.9840	9.3455	93.9840	31,495.00
11/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6778	6	6778	6	0.00
11/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6916	7	6916	7	0.00
11/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6847	7	6847	7	0.00
11/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	643	1	643	1	0.00
11/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	630	1	630	1	0.00
11/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	656	1	656	1	0.00
11/05/2018	2044 On 01-November-18			Bond Future	9.40	95.6707	9.3961	95.6707	0.00
11/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2545	2	2545	2	0.00
11/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2583	2	2583	2	0.00
11/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2623	2	2623	2	0.00
11/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5058	5	5058	5	0.00
11/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5002	5	5002	5	0.00

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11/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5114	5	5114	5	0.00
11/05/2018	2044 On 07-February-19			Bond Future	9.45	93.1415	9.4533	93.1415	0.00
11/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3637	3	3637	3	0.00
11/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3677	3	3677	3	0.00
11/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3596	3	3596	3	0.00
11/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6297	7	6297	7	0.00
11/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6243	7	6243	7	0.00
11/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6190	6	6190	6	0.00
11/05/2018	2046 On 02-August-18			Bond Future	123.19	123.9045	123.1907	123.9045	10,917.00
11/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5579	5	5579	5	0.00
11/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5599	5	5599	5	0.00
11/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5589	5	5589	5	0.00
11/05/2018	2046 On 01-November-18			Bond Future	123.77	124.4992	123.7727	124.4992	0.00
11/05/2018	2046 On 07-February-19			Bond Future	126.20	126.9411	126.2000	126.9411	0.00
11/05/2018	2050 On 02-August-18			Bond Future	128.63	129.7428	128.6267	129.7428	9,775.00
11/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
11/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8913	8	8913	8	0.00
11/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8893	8	8893	8	0.00
11/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8903	8	8903	8	0.00
11/05/2018	2050 On 01-November-18			Bond Future	130.96	132.0926	130.9562	132.0926	0.00
11/05/2018	2050 On 07-February-19			Bond Future	131.75	132.9117	131.7533	132.9117	0.00
11/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	AL37 On 02-August-18			Index Future	593.17	592.1350	593.1680	592.1350	0.00
11/05/2018	AL37 On 01-November-18			Index Future	603.81	602.7640	603.8120	602.7640	0.00
11/05/2018	AL37 On 07-February-19			Index Future	615.53	614.4630	615.5290	614.4630	0.00
11/05/2018	AL7T On 02-August-18			Index Future	695.13	693.2060	695.1250	693.2060	0.00
11/05/2018	AL7T On 01-November-18			Index Future	707.60	705.6500	707.5990	705.6500	0.00

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11/05/2018	AL7T On 07-February-19			Index Future	721.33	719.3450	721.3300	719.3450	0.00
11/05/2018	ALBI On 02-August-18			Index Future	633.44	631.3860	633.4350	631.3860	877.00
11/05/2018	ALBI On 01-November-18			Index Future	644.80	642.7200	644.8020	642.7200	0.00
11/05/2018	ALBI On 07-February-19			Index Future	657.32	655.1940	657.3150	655.1940	0.00
11/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	C442 On 25-April-42			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
11/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2018	EL28 On 02-August-18			Bond Future	131.91	131.8957	131.9130	131.8957	0.00
11/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
11/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
11/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
11/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3027	3	3027	3	0.00
11/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3037	3	3037	3	0.00
11/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3017	3	3017	3	0.00
11/05/2018	ES33 On 02-August-18			Bond Future	10.52	80.0802	10.5184	80.0802	9,466.00
11/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3726	3	3726	3	0.00
11/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3784	4	3784	4	0.00
11/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3841	4	3841	4	0.00
11/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
11/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
11/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
11/05/2018	ES33 On 01-November-18			Bond Future	10.62	77.7291	10.6198	77.7291	0.00
11/05/2018	ES33 On 07-February-19			Bond Future	10.74	79.2371	10.7362	79.2371	0.00
11/05/2018	ES42 On 02-August-18			Bond Future	10.72	83.1833	10.7159	83.1833	7,957.00
11/05/2018	ES42 On 01-November-18			Bond Future	10.81	80.4164	10.8135	80.4164	0.00
11/05/2018	ES42 On 07-February-19			Bond Future	10.92	81.9763	10.9215	81.9763	0.00
11/05/2018	GOVI On 02-August-18			GOVI	629.90	627.7250	629.9000	627.7250	465.00
11/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	241900	22	241900	22	0.00
11/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	241800	22	241800	22	0.00
11/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	242000	22	242000	22	0.00
11/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 01-November-18			GOVI	641.20	638.9930	641.2040	638.9930	0.00
11/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	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
11/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	122860	14	122860	14	0.00
11/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	123060	15	123060	15	0.00
11/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	122960	15	122960	15	0.00
11/05/2018	GOVI On 07-February-19			GOVI	653.65	651.3950	653.6460	651.3950	0.00
11/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	128640	15	128640	15	0.00
11/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	128740	15	128740	15	0.00
11/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	128840	15	128840	15	0.00
11/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2018	IGOV On 02-August-18			Index Future	260.00	260.5710	259.9950	260.5710	884.00
11/05/2018	IGOV On 01-November-18			Index Future	264.70	265.2900	264.7040	265.2900	241.00
11/05/2018	IGOV On 07-February-19			Index Future	269.90	270.4940	269.8960	270.4940	0.00
11/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
11/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
11/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4700	100.4600	100.4700	0.00
11/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.45	99.4600	99.4500	99.4600	0.00
11/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.09	100.1100	100.0900	100.1100	0.00
11/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
11/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
11/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8500	98.8400	98.8500	0.00
11/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.19	99.2000	99.1900	99.2000	0.00
11/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.54	99.5600	99.5400	99.5600	0.00
11/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.89	99.9100	99.8900	99.9100	0.00
11/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.78	100.8200	100.7800	100.8200	0.00
11/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.48	98.5200	98.4800	98.5200	0.00
11/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.30	100.3600	100.3000	100.3600	0.00
11/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.79	95.8700	95.7900	95.8700	0.00
11/05/2018	IS05 On 16-March-21			Interest Rate Swap	94.97	95.0600	94.9700	95.0600	0.00
11/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.11	94.2100	94.1100	94.2100	0.00
11/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.23	94.3400	94.2300	94.3400	0.00
11/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.38	96.5000	96.3800	96.5000	51.00
11/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.47	96.6000	96.4700	96.6000	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
11/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.62	97.7500	97.6200	97.7500	0.00
11/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.78	99.9300	99.7800	99.9300	0.00
11/05/2018	IS05 On 20-December-22			Interest Rate Swap	100.99	101.1500	100.9900	101.1500	0.00
11/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.04	96.2100	96.0400	96.2100	0.00
11/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.33	100.5000	100.3300	100.5000	0.00
11/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.74	93.9500	93.7400	93.9500	0.00
11/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.67	90.8900	90.6700	90.8900	0.00
11/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.36	89.5800	89.3600	89.5800	0.00
11/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.47	91.7100	91.4700	91.7100	0.00
11/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.23	95.4700	95.2300	95.4700	0.00
11/05/2018	IS10 On 15-March-27			Interest Rate Swap	93.75	94.0000	93.7500	94.0000	0.00
11/05/2018	IS10 On 21-June-27			Interest Rate Swap	95.79	96.0400	95.7900	96.0400	0.00
11/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.50	99.7500	99.5000	99.7500	0.00
11/05/2018	IS10 On 20-December-27			Interest Rate Swap	99.82	100.0600	99.8200	100.0600	0.00
11/05/2018	IS10 On 22-March-28			Interest Rate Swap	94.99	95.2400	94.9900	95.2400	0.00
11/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.45	100.7000	100.4500	100.7000	0.00
11/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
11/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
11/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
11/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
11/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
11/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
11/05/2018	R023 On 02-August-18			Bond Future	7.76	103.1498	7.7579	103.1498	34,886.00
11/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9414	9	9414	9	0.00
11/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9447	9	9447	9	0.00
11/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9380	9	9380	9	0.00
11/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R023 On 01-November-18			Bond Future	7.79	101.0749	7.7938	101.0749	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
11/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9486	9	9486	9	0.00
11/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9454	9	9454	9	0.00
11/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9422	9	9422	9	0.00
11/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
11/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
11/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
11/05/2018	R023 On 07-February-19			Bond Future	7.84	103.0360	7.8389	103.0360	0.00
11/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8805	9	8805	9	0.00
11/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8865	9	8865	9	0.00
11/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8835	9	8835	9	0.00
11/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	16	0	16	0	0.00
11/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	16	0	16	0	0.00
11/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	17	0	17	0	0.00
11/05/2018	R035 On 02-August-18			Bond Future	9.12	101.4026	9.1179	101.4026	65,685.00
11/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3706	3	3706	3	0.00
11/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3762	4	3762	4	0.00
11/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3818	4	3818	4	0.00
11/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1210	1	1210	1	0.00
11/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1186	1	1186	1	0.00
11/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1234	1	1234	1	0.00
11/05/2018	R035 On 01-November-18			Bond Future	9.17	98.7264	9.1730	98.7264	0.00
11/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2345	2	2345	2	0.00
11/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2309	2	2309	2	0.00
11/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2274	2	2274	2	0.00
11/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4339	5	4339	5	0.00
11/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4389	5	4389	5	0.00
11/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4290	5	4290	5	0.00
11/05/2018	R035 On 07-February-19			Bond Future	9.24	100.6419	9.2362	100.6419	0.00
11/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3167	3	3167	3	0.00
11/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3240	3	3240	3	0.00
11/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3203	3	3203	3	0.00
11/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5396	6	5396	6	0.00
11/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5349	6	5349	6	0.00
11/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5443	6	5443	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2018	R186 On 02-August-18			Bond Future	8.38	113.5991	8.3800	113.5991	102,366.00
11/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1976	2	1976	2	0.00
11/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1862	2	1862	2	0.00
11/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1138	1	1138	1	3,020.00
11/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1899	2	1899	2	0.00
11/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	71	0	71	0	3,020.00
11/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1825	2	1825	2	0.00
11/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1313	1	1313	1	0.00
11/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	1976	2	1976	2	0.00
11/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	5903	6	5903	6	0.00
11/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1260	1	1260	1	0.00
11/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1287	1	1287	1	0.00
11/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1210	1	1210	1	2,500.00
11/05/2018	R186 On 01-November-18			Bond Future	8.43	115.6381	8.4287	115.6381	0.00
11/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2387	2	2387	2	5,000.00
11/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2630	2	2630	2	0.00
11/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5189	5	5189	5	0.00
11/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1024	1	1024	1	5,000.00
11/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2666	3	2666	3	0.00
11/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2595	2	2595	2	0.00
11/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2026	2	2026	2	0.00
11/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	860	1	860	1	5,000.00
11/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4001	4	4001	4	0.00
11/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	1974	2	1974	2	0.00
11/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2000	2	2000	2	0.00
11/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2192	2	2192	2	0.00
11/05/2018	R186 On 07-February-19			Bond Future	8.49	112.5764	8.4850	112.5764	0.00
11/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2116	2	2116	2	0.00
11/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2143	2	2143	2	0.00
11/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2170	2	2170	2	0.00
11/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3792	4	3792	4	0.00
11/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3861	4	3861	4	0.00
11/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3826	4	3826	4	0.00
11/05/2018	R197 On 02-August-18			Bond Future	304.60	304.5689	304.6009	304.5689	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2018	R197 On 01-November-18			Bond Future	310.12	310.0849	310.1178	310.0849	0.00
11/05/2018	R197 On 07-February-19			Bond Future	308.84	308.8100	308.8429	308.8100	0.00
11/05/2018	R202 On 02-August-18			Bond Future	242.49	243.0559	242.4907	243.0559	22,259.00
11/05/2018	R202 On 01-November-18			Bond Future	246.88	247.4579	246.8827	247.4579	0.00
11/05/2018	R202 On 07-February-19			Bond Future	247.82	248.4040	247.8169	248.4040	0.00
11/05/2018	R204 On 02-August-18			Bond Future	6.32	101.5934	6.3215	101.5934	10,121.00
11/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	974	1	974	1	0.00
11/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	978	1	978	1	0.00
11/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	970	1	970	1	0.00
11/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R207 On 02-August-18			Bond Future	7.19	100.4595	7.1932	100.4595	20,909.00
11/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	35	0	35	0	0.00
11/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	40	0	40	0	0.00
11/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	37	0	37	0	0.00
11/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	498	1	498	1	0.00
11/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	476	1	476	1	0.00
11/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	487	1	487	1	0.00
11/05/2018	R207 On 01-November-18			Bond Future	7.17	102.2626	7.1651	102.2626	0.00
11/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	77	0	77	0	0.00
11/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	74	0	74	0	0.00
11/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	80	0	80	0	0.00
11/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	554	1	554	1	0.00
11/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	546	1	546	1	0.00
11/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	537	1	537	1	0.00
11/05/2018	R207 On 07-February-19			Bond Future	7.12	100.6017	7.1207	100.6017	0.00
11/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	82	0	82	0	0.00
11/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	79	0	79	0	0.00
11/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	77	0	77	0	0.00
11/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	610	1	610	1	0.00
11/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	617	1	617	1	0.00
11/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	604	1	604	1	0.00
11/05/2018	R208 On 02-August-18			Bond Future	7.43	100.6608	7.4279	100.6608	30,946.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	130	0	130	0	0.00
11/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	118	0	118	0	0.00
11/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	124	0	124	0	0.00
11/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	825	1	825	1	0.00
11/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	808	1	808	1	0.00
11/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	843	1	843	1	0.00
11/05/2018	R208 On 01-November-18			Bond Future	7.45	99.0679	7.4463	99.0679	0.00
11/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	248	0	248	0	0.00
11/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	255	0	255	0	0.00
11/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	240	0	240	0	0.00
11/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	957	1	957	1	0.00
11/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	985	1	985	1	0.00
11/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	971	1	971	1	0.00
11/05/2018	R208 On 07-February-19			Bond Future	7.47	100.9901	7.4712	100.9901	0.00
11/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	322	0	322	0	0.00
11/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	315	0	315	0	0.00
11/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	308	0	308	0	0.00
11/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1077	1	1077	1	0.00
11/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1101	1	1101	1	0.00
11/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1089	1	1089	1	0.00
11/05/2018	R209 On 02-August-18			Bond Future	9.14	76.7743	9.1448	76.7743	76,025.00
11/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7165	7	7165	7	0.00
11/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1229	1	1229	1	5,000.00
11/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3041	3	3041	3	0.00
11/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10677	10	10677	10	0.00
11/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	883	1	883	1	0.00
11/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4171	4	4171	4	435.00
11/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	296	0	296	0	500.00
11/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8113	8	8113	8	0.00
11/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2092	2	2092	2	0.00
11/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	264	0	264	0	5,000.00
11/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8169	8	8169	8	0.00
11/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8225	8	8225	8	0.00
11/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	109	0	109	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
11/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	116	0	116	0	0.00
11/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	672	1	672	1	0.00
11/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	113	0	113	0	0.00
11/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5317	6	5317	6	0.00
11/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2546	3	2546	3	0.00
11/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3147	3	3147	3	500.00
11/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5118	5	5118	5	0.00
11/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1636	2	1636	2	500.00
11/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	26	0	26	0	435.00
11/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1074	1	1074	1	5,000.00
11/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	191	0	191	0	435.00
11/05/2018	R209 On 01-November-18			Bond Future	9.19	75.0045	9.1946	75.0045	0.00
11/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74413	74	74413	74	0.00
11/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	6322	6	6322	6	0.00
11/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6174	6	6174	6	0.00
11/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74413	74	74413	74	0.00
11/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74413	74	74413	74	0.00
11/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3319	3	3319	3	0.00
11/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6027	6	6027	6	0.00
11/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9159	9	9159	9	0.00
11/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	419	0	419	0	0.00
11/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1092	1	1092	1	0.00
11/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1010	1	1010	1	5,850.00
11/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1050	1	1050	1	0.00
11/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2317	2	2317	2	0.00
11/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/05/2018	R209 On 07-February-19			Bond Future	9.25	76.4597	9.2502	76.4597	0.00
11/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2658	3	2658	3	0.00
11/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2689	3	2689	3	0.00
11/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2627	3	2627	3	0.00
11/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4736	5	4736	5	0.00
11/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4695	5	4695	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4654	5	4654	5	0.00
11/05/2018	R210 On 02-August-18			Bond Future	191.34	191.3234	191.3448	191.3234	2,159.00
11/05/2018	R210 On 01-November-18			Bond Future	192.31	192.2882	192.3103	192.2882	0.00
11/05/2018	R210 On 07-February-19			Bond Future	196.08	196.0597	196.0817	196.0597	0.00
11/05/2018	R212 On 02-August-18			Bond Future	155.72	155.7066	155.7224	155.7066	3,975.00
11/05/2018	R212 On 01-November-18			Bond Future	158.54	158.5265	158.5428	158.5265	0.00
11/05/2018	R212 On 07-February-19			Bond Future	159.50	159.4821	159.4983	159.4821	0.00
11/05/2018	R213 On 02-August-18			Bond Future	8.89	88.6192	8.8851	88.6192	29,240.00
11/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2434	2	2434	2	0.00
11/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2392	2	2392	2	0.00
11/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2350	2	2350	2	0.00
11/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1222	1	1222	1	0.00
11/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1247	1	1247	1	0.00
11/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1198	1	1198	1	0.00
11/05/2018	R213 On 01-November-18			Bond Future	8.94	86.6635	8.9376	86.6635	0.00
11/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1695	2	1695	2	0.00
11/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1668	2	1668	2	0.00
11/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1640	2	1640	2	0.00
11/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3609	4	3609	4	0.00
11/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3651	4	3651	4	0.00
11/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3569	4	3569	4	0.00
11/05/2018	R213 On 07-February-19			Bond Future	9.00	88.3450	8.9980	88.3450	0.00
11/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2356	2	2356	2	0.00
11/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2385	2	2385	2	0.00
11/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2414	2	2414	2	0.00
11/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4431	5	4431	5	0.00
11/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4392	5	4392	5	0.00
11/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4470	5	4470	5	0.00
11/05/2018	R214 On 02-August-18			Bond Future	9.28	76.4280	9.2844	76.4280	30,091.00
11/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	870	1	870	1	0.00
11/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	919	1	919	1	0.00
11/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	894	1	894	1	0.00
11/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3437	4	3437	4	0.00
11/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3384	4	3384	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
11/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3491	4	3491	4	0.00
11/05/2018	R214 On 01-November-18			Bond Future	9.34	74.5067	9.3352	74.5067	0.00
11/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1764	2	1764	2	0.00
11/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1792	2	1792	2	0.00
11/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1822	2	1822	2	0.00
11/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4346	5	4346	5	0.00
11/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4443	5	4443	5	0.00
11/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4394	5	4394	5	0.00
11/05/2018	R214 On 07-February-19			Bond Future	9.39	75.9524	9.3927	75.9524	0.00
11/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2615	3	2615	3	0.00
11/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2646	3	2646	3	0.00
11/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2583	2	2583	2	0.00
11/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5290	5	5290	5	0.00
11/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5245	5	5245	5	0.00
11/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5200	5	5200	5	0.00
11/05/2018	R248 On 02-August-18			Bond Future	9.31	97.6975	9.3148	97.6975	100,451.00
11/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1239	1	1239	1	0.00
11/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1207	1	1207	1	0.00
11/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1175	1	1175	1	0.00
11/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4489	5	4489	5	0.00
11/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4559	5	4559	5	0.00
11/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4421	5	4421	5	0.00
11/05/2018	R248 On 01-November-18			Bond Future	9.37	95.0182	9.3660	95.0182	0.00
11/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2350	2	2350	2	0.00
11/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2425	2	2425	2	0.00
11/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2387	2	2387	2	0.00
11/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5748	6	5748	6	0.00
11/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5686	6	5686	6	0.00
11/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5811	6	5811	6	0.00
11/05/2018	R248 On 07-February-19			Bond Future	9.42	96.8617	9.4241	96.8617	0.00
11/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3421	3	3421	3	0.00
11/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3380	3	3380	3	0.00
11/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3461	3	3461	3	0.00
11/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6862	7	6862	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
11/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6979	7	6979	7	0.00
11/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6920	7	6920	7	0.00