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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	2025 On 02-August-18			Bond Future	130.62	130.6865	130.6233	130.6865	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
10/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6037	6	6037	6	0.00
10/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6047	6	6047	6	0.00
10/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6027	6	6027	6	0.00
10/07/2018	2025 On 01-November-18			Bond Future	132.98	133.0468	132.9838	133.0468	21.00
10/07/2018	2025 On 07-February-19			Bond Future	134.17	134.2369	134.1705	134.2369	0.00
10/07/2018	2029 On 02-August-18			Bond Future	99.89	100.1154	99.8903	100.1154	1,370.00
10/07/2018	2029 On 01-November-18			Bond Future	100.65	100.8740	100.6459	100.8740	0.00
10/07/2018	2029 On 07-February-19			Bond Future	102.61	102.8479	102.6137	102.8479	0.00
10/07/2018	2030 On 02-August-18			Bond Future	9.08	92.8926	9.0780	92.8926	46,087.00
10/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2736	3	2736	3	0.00
10/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	52	0	52	0	7,850.00
10/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	528	1	528	1	7,850.00
10/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2955	3	2955	3	0.00
10/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2790	3	2790	3	0.00
10/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2682	3	2682	3	0.00
10/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	194	0	194	0	7,850.00
10/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	223	0	223	0	0.00
10/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	243	0	243	0	0.00
10/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1658	1	1658	1	0.00
10/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	233	0	233	0	0.00
10/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3951	4	3951	4	0.00
10/07/2018	2030 On 01-November-18			Bond Future	9.14	94.5492	9.1393	94.5492	15,774.00
10/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	758	1	758	1	0.00
10/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	796	1	796	1	0.00
10/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	777	1	777	1	0.00
10/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4478	4	4478	4	0.00
10/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4528	4	4528	4	0.00
10/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4428	4	4428	4	0.00
10/07/2018	2030 On 07-February-19			Bond Future	9.21	92.3720	9.2084	92.3720	0.00
10/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1396	2	1396	2	0.00
10/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1419	2	1419	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
10/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1442	2	1442	2	0.00
10/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5198	5	5198	5	0.00
10/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5243	5	5243	5	0.00
10/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5288	5	5288	5	0.00
10/07/2018	2032 On 02-August-18			Bond Future	9.27	95.4580	9.2676	95.4580	33,718.00
10/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3145	3	3145	3	0.00
10/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3086	3	3086	3	0.00
10/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3027	3	3027	3	0.00
10/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	239	0	239	0	0.00
10/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	250	0	250	0	0.00
10/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	229	0	229	0	0.00
10/07/2018	2032 On 01-November-18			Bond Future	9.33	93.0056	9.3329	93.0056	11,178.00
10/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	792	1	792	1	0.00
10/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	812	1	812	1	0.00
10/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	772	1	772	1	0.00
10/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5057	5	5057	5	0.00
10/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5002	5	5002	5	0.00
10/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4946	5	4946	5	0.00
10/07/2018	2032 On 07-February-19			Bond Future	9.41	94.8079	9.4054	94.8079	0.00
10/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1658	2	1658	2	0.00
10/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1632	2	1632	2	0.00
10/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1607	2	1607	2	0.00
10/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5935	6	5935	6	0.00
10/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5984	6	5984	6	0.00
10/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5886	6	5886	6	0.00
10/07/2018	2033 On 02-August-18			Bond Future	102.27	102.5112	102.2701	102.5112	10,369.00
10/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7660	7	7660	7	0.00
10/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7670	7	7670	7	0.00
10/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7650	7	7650	7	0.00
10/07/2018	2033 On 01-November-18			Bond Future	103.00	103.2416	102.9971	103.2416	5,770.00
10/07/2018	2033 On 07-February-19			Bond Future	105.01	105.2620	105.0110	105.2620	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
10/07/2018	2037 On 02-August-18			Bond Future	9.48	92.0668	9.4778	92.0668	48,709.00
10/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3893	4	3893	4	0.00
10/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3960	4	3960	4	0.00
10/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4028	4	4028	4	0.00
10/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	179	0	179	0	0.00
10/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	196	0	196	0	0.00
10/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	187	0	187	0	0.00
10/07/2018	2037 On 01-November-18			Bond Future	9.54	93.7088	9.5388	93.7088	13,273.00
10/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	978	1	978	1	0.00
10/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	1027	1	1027	1	0.00
10/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	1002	1	1002	1	0.00
10/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5291	5	5291	5	0.00
10/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5231	5	5231	5	0.00
10/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5352	5	5352	5	0.00
10/07/2018	2037 On 07-February-19			Bond Future	9.61	91.2648	9.6069	91.2648	0.00
10/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1941	2	1941	2	0.00
10/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1970	2	1970	2	0.00
10/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	2000	2	2000	2	0.00
10/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6380	6	6380	6	0.00
10/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6490	6	6490	6	0.00
10/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6435	6	6435	6	0.00
10/07/2018	2038 On 02-August-18			Bond Future	122.23	122.2116	122.2273	122.2116	5,995.00
10/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12303	12	12303	12	0.00
10/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12313	12	12313	12	0.00
10/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12323	12	12323	12	0.00
10/07/2018	2038 On 01-November-18			Bond Future	124.44	124.4187	124.4360	124.4187	3,385.00
10/07/2018	2038 On 07-February-19			Bond Future	125.28	125.2633	125.2787	125.2633	0.00
10/07/2018	2040 On 02-August-18			Bond Future	9.55	95.5503	9.5477	95.5503	20,865.00
10/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4402	5	4402	5	0.00
10/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4330	5	4330	5	0.00
10/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4258	5	4258	5	0.00

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10/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	197	0	197	0	0.00
10/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	206	0	206	0	0.00
10/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	189	0	189	0	0.00
10/07/2018	2040 On 01-November-18			Bond Future	9.61	97.2543	9.6083	97.2543	9,921.00
10/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1427	2	1427	2	3,540.00
10/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	1076	1	1076	1	0.00
10/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3908	4	3908	4	3,540.00
10/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1103	1	1103	1	0.00
10/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	205	0	205	0	2,950.00
10/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	1050	1	1050	1	0.00
10/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1131	1	1131	1	2,950.00
10/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10553	10	10553	10	0.00
10/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5864	6	5864	6	0.00
10/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5667	5	5667	5	0.00
10/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5732	5	5732	5	0.00
10/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5798	6	5798	6	0.00
10/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2283	2	2283	2	0.00
10/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5044	5	5044	5	0.00
10/07/2018	2040 On 07-February-19			Bond Future	9.68	94.6284	9.6760	94.6284	0.00
10/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2091	2	2091	2	0.00
10/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2155	2	2155	2	0.00
10/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2122	2	2122	2	0.00
10/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7033	7	7033	7	0.00
10/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7093	7	7093	7	0.00
10/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6973	7	6973	7	0.00
10/07/2018	2044 On 02-August-18			Bond Future	9.58	92.6751	9.5821	92.6751	34,512.00
10/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4217	5	4217	5	0.00
10/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4362	5	4362	5	0.00
10/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4289	5	4289	5	0.00
10/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	219	0	219	0	0.00
10/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	210	0	210	0	0.00
10/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	229	0	229	0	0.00
10/07/2018	2044 On 01-November-18			Bond Future	9.64	94.3279	9.6407	94.3279	11,691.00
10/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1131	1	1131	1	0.00

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10/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1159	1	1159	1	0.00
10/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1187	1	1187	1	0.00
10/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5816	6	5816	6	0.00
10/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5749	5	5749	5	0.00
10/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5883	6	5883	6	0.00
10/07/2018	2044 On 07-February-19			Bond Future	9.71	91.7705	9.7060	91.7705	0.00
10/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2243	2	2243	2	0.00
10/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2277	2	2277	2	0.00
10/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2210	2	2210	2	0.00
10/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7138	7	7138	7	0.00
10/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7077	7	7077	7	0.00
10/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7017	7	7017	7	0.00
10/07/2018	2046 On 02-August-18			Bond Future	115.78	116.2050	115.7757	116.2050	11,611.00
10/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12994	13	12994	13	0.00
10/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13014	13	13014	13	0.00
10/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13004	13	13004	13	0.00
10/07/2018	2046 On 01-November-18			Bond Future	116.22	116.6544	116.2187	116.6544	355.00
10/07/2018	2046 On 07-February-19			Bond Future	118.49	118.9373	118.4909	118.9373	0.00
10/07/2018	2050 On 02-August-18			Bond Future	120.26	120.7593	120.2620	120.7593	7,829.00
10/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
10/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17278	17	17278	17	0.00
10/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17258	17	17258	17	0.00
10/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17268	17	17268	17	0.00
10/07/2018	2050 On 01-November-18			Bond Future	122.44	122.9402	122.4353	122.9402	2,072.00
10/07/2018	2050 On 07-February-19			Bond Future	123.06	123.5746	123.0577	123.5746	0.00
10/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	AL37 On 02-August-18			Index Future	586.31	587.3650	586.3070	587.3650	0.00

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10/07/2018	AL37 On 01-November-18			Index Future	596.77	597.8420	596.7670	597.8420	0.00
10/07/2018	AL37 On 07-February-19			Index Future	608.33	609.4300	608.3300	609.4300	0.00
10/07/2018	AL7T On 02-August-18			Index Future	684.27	686.1720	684.2660	686.1720	0.00
10/07/2018	AL7T On 01-November-18			Index Future	696.47	698.4110	696.4740	698.4110	0.00
10/07/2018	AL7T On 07-February-19			Index Future	709.97	711.9490	709.9690	711.9490	0.00
10/07/2018	ALBI On 02-August-18			Index Future	621.71	623.7310	621.7060	623.7310	863.00
10/07/2018	ALBI On 01-November-18			Index Future	632.80	634.8560	632.7980	634.8560	237.00
10/07/2018	ALBI On 07-February-19			Index Future	645.06	647.1620	645.0590	647.1620	0.00
10/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C226 On 25-January-23			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
10/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2018	EL28 On 02-August-18			Bond Future	127.95	128.1482	127.9497	128.1482	0.00
10/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
10/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
10/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
10/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6990	7	6990	7	0.00
10/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7000	7	7000	7	0.00
10/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6980	7	6980	7	0.00
10/07/2018	ES33 On 02-August-18			Bond Future	10.73	79.3171	10.7293	79.3171	7,466.00
10/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2431	3	2431	3	0.00
10/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2489	3	2489	3	0.00
10/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2547	3	2547	3	0.00
10/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
10/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
10/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
10/07/2018	ES33 On 01-November-18			Bond Future	10.84	76.9435	10.8395	76.9435	2,000.00
10/07/2018	ES33 On 07-February-19			Bond Future	10.96	78.4345	10.9647	78.4345	0.00
10/07/2018	ES42 On 02-August-18			Bond Future	10.94	82.1864	10.9386	82.1864	0.00
10/07/2018	ES42 On 01-November-18			Bond Future	11.05	79.3922	11.0452	79.3922	7,957.00
10/07/2018	ES42 On 07-February-19			Bond Future	11.16	80.9305	11.1623	80.9305	0.00
10/07/2018	GOVI On 02-August-18			GOVI	617.45	619.5940	617.4540	619.5940	475.00
10/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	117440	14	117440	14	0.00
10/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	117340	14	117340	14	0.00
10/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	117540	14	117540	14	0.00
10/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 02-August-18	605.72	Put	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
10/07/2018	GOVI On 01-November-18			GOVI	628.47	630.6460	628.4690	630.6460	0.00
10/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	250210	23	250210	23	0.00
10/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	250410	23	250410	23	0.00
10/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	250310	23	250310	23	0.00
10/07/2018	GOVI On 07-February-19			GOVI	640.65	642.8700	640.6470	642.8700	0.00
10/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	258630	24	258630	24	0.00
10/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	258730	24	258730	24	0.00
10/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	258830	24	258830	24	0.00
10/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2018	IGOV On 02-August-18			Index Future	250.25	250.6930	250.2480	250.6930	852.00
10/07/2018	IGOV On 01-November-18			Index Future	254.77	255.2220	254.7710	255.2220	227.00
10/07/2018	IGOV On 07-February-19			Index Future	259.75	260.2170	259.7530	260.2170	0.00
10/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
10/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
10/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5600	99.5700	99.5600	0.00
10/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	101.9900	102.0000	101.9900	0.00
10/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.8800	99.9100	99.8800	0.00
10/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
10/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
10/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3000	99.3100	99.3000	0.00
10/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7300	99.7400	99.7300	0.00
10/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.90	101.8800	101.9000	101.8800	0.00
10/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.89	102.8600	102.8900	102.8600	0.00
10/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.97	98.9300	98.9700	98.9300	0.00
10/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.59	102.5500	102.5900	102.5500	0.00
10/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.65	99.6100	99.6500	99.6100	0.00
10/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.52	96.4700	96.5200	96.4700	0.00
10/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.77	95.7000	95.7700	95.7000	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
10/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.98	94.8900	94.9800	94.8900	0.00
10/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.18	95.0700	95.1800	95.0700	0.00
10/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.39	97.2600	97.3900	97.2600	51.00
10/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.53	97.3900	97.5300	97.3900	0.00
10/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.75	98.5900	98.7500	98.5900	0.00
10/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.67	102.5000	102.6700	102.5000	0.00
10/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.92	103.7600	103.9200	103.7600	0.00
10/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.34	97.1800	97.3400	97.1800	0.00
10/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.37	103.2100	103.3700	103.2100	0.00
10/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.91	98.7400	98.9100	98.7400	0.00
10/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.77	95.5000	95.7700	95.5000	0.00
10/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.79	92.5100	92.7900	92.5100	0.00
10/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.55	91.2500	91.5500	91.2500	0.00
10/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.71	93.4000	93.7100	93.4000	0.00
10/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.48	97.1700	97.4800	97.1700	0.00
10/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.04	95.7400	96.0400	95.7400	0.00
10/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.11	97.8000	98.1100	97.8000	0.00
10/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.51	103.2200	103.5100	103.2200	0.00
10/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.85	103.5600	103.8500	103.5600	0.00
10/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.39	97.1000	97.3900	97.1000	0.00
10/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.52	104.2300	104.5200	104.2300	0.00
10/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.12	97.8200	98.1200	97.8200	0.00
10/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
10/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
10/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/07/2018	R023 On 02-August-18			Bond Future	8.11	102.2156	8.1052	102.2156	39,520.00
10/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8110	8	8110	8	0.00
10/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8144	8	8144	8	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
10/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8077	8	8077	8	0.00
10/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R023 On 01-November-18			Bond Future	8.17	100.1126	8.1679	100.1126	15,273.00
10/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8149	8	8149	8	0.00
10/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8117	8	8117	8	0.00
10/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8085	8	8085	8	0.00
10/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
10/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
10/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	2	0	2	0	0.00
10/07/2018	R023 On 07-February-19			Bond Future	8.24	102.0527	8.2436	102.0527	0.00
10/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7468	8	7468	8	0.00
10/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7527	8	7527	8	0.00
10/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7497	8	7497	8	0.00
10/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	44	0	44	0	0.00
10/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	44	0	44	0	0.00
10/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	45	0	45	0	0.00
10/07/2018	R035 On 02-August-18			Bond Future	9.40	99.8242	9.4023	99.8242	61,221.00
10/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1319	2	1319	2	0.00
10/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1361	2	1361	2	0.00
10/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1405	2	1405	2	0.00
10/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1139	1	1139	1	0.00
10/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1102	1	1102	1	0.00
10/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1176	1	1176	1	0.00
10/07/2018	R035 On 01-November-18			Bond Future	9.47	97.1087	9.4678	97.1087	7,228.00
10/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	942	1	942	1	0.00
10/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	919	1	919	1	0.00
10/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	896	1	896	1	0.00
10/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5330	5	5330	5	0.00
10/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5392	5	5392	5	0.00
10/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5268	5	5268	5	0.00
10/07/2018	R035 On 07-February-19			Bond Future	9.54	98.9906	9.5417	98.9906	0.00
10/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1806	2	1806	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
10/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1864	2	1864	2	0.00
10/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1835	2	1835	2	0.00
10/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6457	6	6457	6	0.00
10/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6402	6	6402	6	0.00
10/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6512	6	6512	6	0.00
10/07/2018	R186 On 02-August-18			Bond Future	8.68	112.3003	8.6771	112.3003	87,225.00
10/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1779	2	1779	2	0.00
10/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	448	1	448	1	0.00
10/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	389	0	389	0	0.00
10/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	113	0	113	0	3,020.00
10/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2458	3	2458	3	0.00
10/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	408	1	408	1	0.00
10/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1161	1	1161	1	2,500.00
10/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
10/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	371	0	371	0	0.00
10/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1743	2	1743	2	0.00
10/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	705	1	705	1	2,500.00
10/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2834	3	2834	3	0.00
10/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7716	7	7716	7	0.00
10/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	213	0	213	0	0.00
10/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1653	1	1653	1	0.00
10/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1698	2	1698	2	0.00
10/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1566	1	1566	1	0.00
10/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	393	0	393	0	2,500.00
10/07/2018	R186 On 01-November-18			Bond Future	8.74	114.3032	8.7413	114.3032	20,737.00
10/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1180	1	1180	1	5,000.00
10/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1356	1	1356	1	0.00
10/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3443	4	3443	4	0.00
10/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	349	0	349	0	5,000.00
10/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1382	2	1382	2	0.00
10/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1330	1	1330	1	0.00
10/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2691	3	2691	3	0.00
10/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1044	1	1044	1	5,000.00
10/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5256	5	5256	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
10/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2620	2	2620	2	0.00
10/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2655	2	2655	2	0.00
10/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2914	3	2914	3	0.00
10/07/2018	R186 On 07-February-19			Bond Future	8.81	111.2132	8.8138	111.2132	0.00
10/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1126	1	1126	1	0.00
10/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1146	1	1146	1	0.00
10/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1166	1	1166	1	0.00
10/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4758	5	4758	5	0.00
10/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4842	5	4842	5	0.00
10/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4800	5	4800	5	0.00
10/07/2018	R197 On 02-August-18			Bond Future	298.00	298.3855	297.9986	298.3855	1,400.00
10/07/2018	R197 On 01-November-18			Bond Future	303.38	303.7745	303.3837	303.7745	950.00
10/07/2018	R197 On 07-February-19			Bond Future	301.96	302.3627	301.9593	302.3627	0.00
10/07/2018	R202 On 02-August-18			Bond Future	233.01	233.5425	233.0135	233.5425	20,572.00
10/07/2018	R202 On 01-November-18			Bond Future	237.22	237.7605	237.2243	237.7605	1,552.00
10/07/2018	R202 On 07-February-19			Bond Future	237.96	238.5059	237.9552	238.5059	0.00
10/07/2018	R204 On 02-August-18			Bond Future	6.60	101.5081	6.5991	101.5081	10,270.00
10/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	871	1	871	1	0.00
10/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	875	1	875	1	0.00
10/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	868	1	868	1	0.00
10/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R207 On 02-August-18			Bond Future	7.40	100.3039	7.4029	100.3039	20,070.00
10/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
10/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
10/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
10/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	744	1	744	1	0.00
10/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	717	1	717	1	0.00
10/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	731	1	731	1	0.00
10/07/2018	R207 On 01-November-18			Bond Future	7.43	102.0928	7.4297	102.0928	1,678.00
10/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	12	0	12	0	0.00
10/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	12	0	12	0	0.00
10/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	12	0	12	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
10/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	788	1	788	1	0.00
10/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	777	1	777	1	0.00
10/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	766	1	766	1	0.00
10/07/2018	R207 On 07-February-19			Bond Future	7.47	100.4263	7.4686	100.4263	0.00
10/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	18	0	18	0	0.00
10/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	18	0	18	0	0.00
10/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	17	0	17	0	0.00
10/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	854	1	854	1	0.00
10/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	862	1	862	1	0.00
10/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	846	1	846	1	0.00
10/07/2018	R208 On 02-August-18			Bond Future	7.69	100.2508	7.6935	100.2508	14,964.00
10/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	3	0	3	0	0.00
10/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	2	0	2	0	0.00
10/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	3	0	3	0	0.00
10/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1323	1	1323	1	0.00
10/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1300	1	1300	1	0.00
10/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1346	1	1346	1	0.00
10/07/2018	R208 On 01-November-18			Bond Future	7.75	98.6393	7.7471	98.6393	14,322.00
10/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	66	0	66	0	0.00
10/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	68	0	68	0	0.00
10/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	64	0	64	0	0.00
10/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1411	1	1411	1	0.00
10/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1450	1	1450	1	0.00
10/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1430	1	1430	1	0.00
10/07/2018	R208 On 07-February-19			Bond Future	7.81	100.5507	7.8145	100.5507	0.00
10/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	93	0	93	0	0.00
10/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	90	0	90	0	0.00
10/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	88	0	88	0	0.00
10/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1504	1	1504	1	0.00
10/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1537	1	1537	1	0.00
10/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1520	1	1520	1	0.00
10/07/2018	R209 On 02-August-18			Bond Future	9.39	75.7045	9.3857	75.7045	116,825.00
10/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5344	6	5344	6	0.00
10/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	155	0	155	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1226	1	1226	1	0.00
10/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	67	0	67	0	0.00
10/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8985	9	8985	9	0.00
10/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2239	2	2239	2	435.00
10/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	4	0	4	0	500.00
10/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6346	7	6346	7	0.00
10/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	556	1	556	1	0.00
10/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	3	0	3	0	5,000.00
10/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6405	7	6405	7	0.00
10/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6463	7	6463	7	0.00
10/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	14	0	14	0	0.00
10/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	16	0	16	0	0.00
10/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	407	0	407	0	0.00
10/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	15	0	15	0	0.00
10/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6724	6	6724	6	0.00
10/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3139	3	3139	3	0.00
10/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	1	0	1	0	435.00
10/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3997	4	3997	4	500.00
10/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6493	6	6493	6	0.00
10/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1766	2	1766	2	500.00
10/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	925	1	925	1	5,000.00
10/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	37	0	37	0	435.00
10/07/2018	R209 On 01-November-18			Bond Future	9.44	73.9070	9.4437	73.9070	8,553.00
10/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72708	73	72708	73	0.00
10/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	849	1	849	1	2,000.00
10/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72708	73	72708	73	0.00
10/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4557	5	4557	5	0.00
10/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3125	3	3125	3	2,000.00
10/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4696	5	4696	5	0.00
10/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72708	73	72708	73	0.00
10/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2044	2	2044	2	0.00
10/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4603	5	4603	5	0.00
10/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4418	5	4418	5	0.00
10/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7505	8	7505	8	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
10/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	471	0	471	0	0.00
10/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1187	1	1187	1	0.00
10/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1089	1	1089	1	5,850.00
10/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1137	1	1137	1	0.00
10/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1821	2	1821	2	0.00
10/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1121	1	1121	1	2,000.00
10/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2747	3	2747	3	0.00
10/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4719	5	4719	5	0.00
10/07/2018	R209 On 07-February-19			Bond Future	9.51	75.3392	9.5074	75.3392	0.00
10/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1652	2	1652	2	0.00
10/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1677	2	1677	2	0.00
10/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1627	2	1627	2	0.00
10/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5475	5	5475	5	0.00
10/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5429	5	5429	5	0.00
10/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5382	5	5382	5	0.00
10/07/2018	R210 On 02-August-18			Bond Future	186.03	186.3264	186.0348	186.3264	2,179.00
10/07/2018	R210 On 01-November-18			Bond Future	186.90	187.1915	186.8965	187.1915	0.00
10/07/2018	R210 On 07-February-19			Bond Future	190.55	190.8546	190.5507	190.8546	0.00
10/07/2018	R212 On 02-August-18			Bond Future	153.30	153.3305	153.2969	153.3305	4,307.00
10/07/2018	R212 On 01-November-18			Bond Future	156.07	156.0998	156.0671	156.0998	470.00
10/07/2018	R212 On 07-February-19			Bond Future	156.96	157.0007	156.9648	157.0007	0.00
10/07/2018	R213 On 02-August-18			Bond Future	9.16	87.4241	9.1564	87.4241	28,017.00
10/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	740	1	740	1	0.00
10/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	712	1	712	1	0.00
10/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	686	1	686	1	0.00
10/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1348	1	1348	1	0.00
10/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1388	1	1388	1	0.00
10/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1309	1	1309	1	0.00
10/07/2018	R213 On 01-November-18			Bond Future	9.22	85.4373	9.2194	85.4373	16,104.00
10/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	725	1	725	1	0.00
10/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	708	1	708	1	0.00

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10/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	691	1	691	1	0.00
10/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4496	4	4496	4	0.00
10/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4548	4	4548	4	0.00
10/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4445	4	4445	4	0.00
10/07/2018	R213 On 07-February-19			Bond Future	9.29	87.0931	9.2906	87.0931	0.00
10/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1366	1	1366	1	0.00
10/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1388	1	1388	1	0.00
10/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1411	2	1411	2	0.00
10/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5319	5	5319	5	0.00
10/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5274	5	5274	5	0.00
10/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5364	5	5364	5	0.00
10/07/2018	R214 On 02-August-18			Bond Future	9.54	75.1930	9.5356	75.1930	30,070.00
10/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	52	0	52	0	0.00
10/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	60	0	60	0	0.00
10/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	56	0	56	0	0.00
10/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4422	4	4422	4	0.00
10/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4347	4	4347	4	0.00
10/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4496	4	4496	4	0.00
10/07/2018	R214 On 01-November-18			Bond Future	9.59	73.2413	9.5946	73.2413	11,522.00
10/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	740	1	740	1	0.00
10/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	759	1	759	1	0.00
10/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	778	1	778	1	0.00
10/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5166	5	5166	5	0.00
10/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5283	5	5283	5	0.00
10/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5224	5	5224	5	0.00
10/07/2018	R214 On 07-February-19			Bond Future	9.66	74.6607	9.6605	74.6607	0.00
10/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1620	2	1620	2	0.00
10/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1646	2	1646	2	0.00
10/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1595	2	1595	2	0.00
10/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6204	6	6204	6	0.00
10/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6152	6	6152	6	0.00
10/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6101	6	6101	6	0.00
10/07/2018	R248 On 02-August-18			Bond Future	9.58	96.0735	9.5809	96.0735	84,567.00
10/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	59	0	59	0	0.00

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10/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	55	0	55	0	0.00
10/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	51	0	51	0	0.00
10/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5813	5	5813	5	0.00
10/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5910	6	5910	6	0.00
10/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5716	5	5716	5	0.00
10/07/2018	R248 On 01-November-18			Bond Future	9.64	93.3545	9.6409	93.3545	20,516.00
10/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	868	1	868	1	0.00
10/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	917	1	917	1	0.00
10/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	892	1	892	1	0.00
10/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6782	6	6782	6	0.00
10/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6706	6	6706	6	0.00
10/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6858	7	6858	7	0.00
10/07/2018	R248 On 07-February-19			Bond Future	9.71	95.1636	9.7081	95.1636	0.00
10/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1922	2	1922	2	0.00
10/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1954	2	1954	2	0.00
10/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1891	2	1891	2	0.00
10/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7935	8	7935	8	0.00
10/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8071	8	8071	8	0.00
10/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8003	8	8003	8	0.00