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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	2025 On 01-November-18			Bond Future	132.51	132.5068	132.5075	132.5068	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2018	2025 On 07-February-19			Bond Future	133.68	133.6766	133.6750	133.6766	0.00
03/09/2018	2025 On 02-May-19			Bond Future	135.92	135.9213	135.9197	135.9213	0.00
03/09/2018	2029 On 01-November-18			Bond Future	99.96	99.9592	99.9601	99.9592	1,600.00
03/09/2018	2029 On 07-February-19			Bond Future	101.91	101.9085	101.9077	101.9085	0.00
03/09/2018	2029 On 02-May-19			Bond Future	102.55	102.5473	102.5465	102.5473	0.00
03/09/2018	2030 On 01-November-18			Bond Future	9.45	92.4962	9.4543	92.4962	53,207.00
03/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	70	0	70	0	0.00
03/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	77	0	77	0	0.00
03/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	74	0	74	0	0.00
03/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	5810	6	5810	6	0.00
03/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	5876	6	5876	6	0.00
03/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	5745	5	5745	5	0.00
03/09/2018	2030 On 07-February-19			Bond Future	9.54	90.2719	9.5374	90.2719	167.00
03/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	471	1	471	1	0.00
03/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	483	1	483	1	0.00
03/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	2088	2	2088	2	920.00
03/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	496	1	496	1	0.00
03/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	573	1	573	1	920.00
03/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	2951	3	2951	3	0.00
03/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6336	6	6336	6	0.00
03/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6007	6	6007	6	0.00
03/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6391	6	6391	6	0.00
03/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6447	6	6447	6	0.00
03/09/2018	2030 On 02-May-19			Bond Future	9.61	91.7710	9.6142	91.7710	0.00
03/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2385	3	2385	3	0.00
03/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2443	3	2443	3	0.00
03/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2414	3	2414	3	0.00
03/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3739	4	3739	4	0.00
03/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3706	4	3706	4	0.00
03/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3773	4	3773	4	0.00
03/09/2018	2032 On 01-November-18			Bond Future	9.65	90.7913	9.6464	90.7913	39,801.00
03/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	71	0	71	0	0.00
03/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	74	0	74	0	0.00
03/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	67	0	67	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
03/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	6548	6	6548	6	0.00
03/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6475	6	6475	6	0.00
03/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6403	6	6403	6	0.00
03/09/2018	2032 On 07-February-19			Bond Future	9.73	92.5434	9.7318	92.5434	456.00
03/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	528	1	528	1	0.00
03/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	515	1	515	1	0.00
03/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	502	1	502	1	0.00
03/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7063	7	7063	7	0.00
03/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7124	7	7124	7	0.00
03/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7001	7	7001	7	0.00
03/09/2018	2032 On 02-May-19			Bond Future	9.81	89.9253	9.8063	89.9253	0.00
03/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2719	3	2719	3	0.00
03/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2750	3	2750	3	0.00
03/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2782	3	2782	3	0.00
03/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	3966	4	3966	4	0.00
03/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4039	4	4039	4	0.00
03/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4002	4	4002	4	0.00
03/09/2018	2033 On 01-November-18			Bond Future	102.13	102.1895	102.1275	102.1895	5,770.00
03/09/2018	2033 On 07-February-19			Bond Future	104.12	104.1825	104.1174	104.1825	0.00
03/09/2018	2033 On 02-May-19			Bond Future	104.72	104.7873	104.7213	104.7873	0.00
03/09/2018	2037 On 01-November-18			Bond Future	9.83	91.4678	9.8274	91.4678	51,781.00
03/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	116	0	116	0	0.00
03/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	128	0	128	0	0.00
03/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	122	0	122	0	0.00
03/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	6671	6	6671	6	0.00
03/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	6592	6	6592	6	0.00
03/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	6751	6	6751	6	0.00
03/09/2018	2037 On 07-February-19			Bond Future	9.91	88.9730	9.9066	88.9730	650.00
03/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	663	1	663	1	0.00
03/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	679	1	679	1	0.00
03/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	696	1	696	1	0.00
03/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7388	7	7388	7	0.00
03/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	7524	7	7524	7	0.00
03/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7456	7	7456	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
03/09/2018	2037 On 02-May-19			Bond Future	9.98	90.4505	9.9784	90.4505	0.00
03/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	3110	3	3110	3	0.00
03/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	3145	3	3145	3	0.00
03/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	3075	3	3075	3	0.00
03/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4499	4	4499	4	0.00
03/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4457	4	4457	4	0.00
03/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4416	4	4416	4	0.00
03/09/2018	2038 On 01-November-18			Bond Future	123.12	123.1139	123.1150	123.1139	9,705.00
03/09/2018	2038 On 07-February-19			Bond Future	123.92	123.9237	123.9227	123.9237	0.00
03/09/2018	2038 On 02-May-19			Bond Future	126.00	126.0045	126.0036	126.0045	0.00
03/09/2018	2040 On 01-November-18			Bond Future	9.90	94.8451	9.8971	94.8451	25,392.00
03/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	116	0	116	0	0.00
03/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	200	0	200	0	3,540.00
03/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	1583	2	1583	2	3,540.00
03/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	111	0	111	0	0.00
03/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	128	0	128	0	2,950.00
03/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	5	0	5	0	2,950.00
03/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	122	0	122	0	0.00
03/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7096	7	7096	7	0.00
03/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	12785	12	12785	12	0.00
03/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	7357	7	7357	7	0.00
03/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7182	7	7182	7	0.00
03/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2389	2	2389	2	0.00
03/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	7270	7	7270	7	0.00
03/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	6248	6	6248	6	0.00
03/09/2018	2040 On 07-February-19			Bond Future	9.98	92.1650	9.9756	92.1650	100.00
03/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	710	1	710	1	0.00
03/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	746	1	746	1	0.00
03/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	728	1	728	1	0.00
03/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8125	8	8125	8	0.00
03/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8199	8	8199	8	0.00
03/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8051	8	8051	8	0.00
03/09/2018	2040 On 02-May-19			Bond Future	10.05	93.6954	10.0466	93.6954	0.00
03/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	3482	4	3482	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
03/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	3444	4	3444	4	0.00
03/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	3405	4	3405	4	0.00
03/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	4714	5	4714	5	0.00
03/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	4757	5	4757	5	0.00
03/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4670	4	4670	4	0.00
03/09/2018	2044 On 01-November-18			Bond Future	9.93	91.9110	9.9254	91.9110	38,599.00
03/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	125	0	125	0	0.00
03/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	131	0	131	0	0.00
03/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	137	0	137	0	0.00
03/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	7223	7	7223	7	0.00
03/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	7135	7	7135	7	0.00
03/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	7313	7	7313	7	0.00
03/09/2018	2044 On 07-February-19			Bond Future	10.00	89.2994	10.0012	89.2994	108.00
03/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	792	1	792	1	0.00
03/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	811	1	811	1	0.00
03/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	773	1	773	1	0.00
03/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8192	8	8192	8	0.00
03/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8117	8	8117	8	0.00
03/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8042	8	8042	8	0.00
03/09/2018	2044 On 02-May-19			Bond Future	10.07	90.7824	10.0695	90.7824	0.00
03/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	3465	4	3465	4	0.00
03/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	3543	4	3543	4	0.00
03/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	3504	4	3504	4	0.00
03/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	4775	5	4775	5	0.00
03/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	4820	5	4820	5	0.00
03/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	4864	5	4864	5	0.00
03/09/2018	2046 On 01-November-18			Bond Future	116.44	116.4428	116.4439	116.4428	12,067.00
03/09/2018	2046 On 07-February-19			Bond Future	118.71	118.7136	118.7130	118.7136	0.00
03/09/2018	2046 On 02-May-19			Bond Future	119.02	119.0216	119.0209	119.0216	0.00
03/09/2018	2050 On 01-November-18			Bond Future	122.03	122.0282	122.0295	122.0282	9,987.00
03/09/2018	2050 On 07-February-19			Bond Future	122.64	122.6363	122.6358	122.6363	0.00
03/09/2018	2050 On 02-May-19			Bond Future	124.70	124.6958	124.6950	124.6958	0.00
03/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	8608 On 21-December-26			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
03/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	AL37 On 01-November-18			Index Future	589.71	590.8390	589.7070	590.8390	0.00
03/09/2018	AL37 On 07-February-19			Index Future	601.08	602.2420	601.0790	602.2420	0.00
03/09/2018	AL37 On 02-May-19			Index Future	611.07	612.2480	611.0670	612.2480	0.00
03/09/2018	AL7T On 01-November-18			Index Future	683.54	685.4620	683.5350	685.4620	0.00
03/09/2018	AL7T On 07-February-19			Index Future	696.72	698.6910	696.7160	698.6910	0.00
03/09/2018	AL7T On 02-May-19			Index Future	708.29	710.2990	708.2930	710.2990	0.00
03/09/2018	ALBI On 01-November-18			Index Future	619.71	621.8330	619.7060	621.8330	863.00
03/09/2018	ALBI On 07-February-19			Index Future	631.66	633.8340	631.6560	633.8340	57.00
03/09/2018	ALBI On 02-May-19			Index Future	642.15	644.3640	642.1520	644.3640	0.00
03/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2018	ES33 On 01-November-18			Bond Future	11.08	75.5461	11.0800	75.5461	9,466.00
03/09/2018	ES33 On 07-February-19			Bond Future	11.22	77.0041	11.2160	77.0041	0.00
03/09/2018	ES33 On 02-May-19			Bond Future	11.33	74.4938	11.3321	74.4938	0.00
03/09/2018	ES42 On 01-November-18			Bond Future	11.28	77.8490	11.2779	77.8490	7,957.00
03/09/2018	ES42 On 07-February-19			Bond Future	11.40	79.3512	11.4050	79.3512	0.00
03/09/2018	ES42 On 02-May-19			Bond Future	11.52	76.4091	11.5188	76.4091	0.00
03/09/2018	GOVI On 01-November-18			GOVI	614.49	616.7540	614.4930	616.7540	463.00
03/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	389970	37	389970	37	0.00
03/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	390170	37	390170	37	0.00
03/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	390070	37	390070	37	0.00
03/09/2018	GOVI On 07-February-19			GOVI	626.34	628.6570	626.3430	628.6570	0.00
03/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	401670	38	401670	38	0.00
03/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	401770	38	401770	38	0.00
03/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	401870	38	401870	38	0.00
03/09/2018	GOVI On 02-May-19			GOVI	636.75	639.1020	636.7510	639.1020	0.00
03/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
03/09/2018	GOVI On 02-May-19	647.86	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
03/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	111290	9	111290	9	0.00
03/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	111090	9	111090	9	0.00
03/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	111190	9	111190	9	0.00
03/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2018	IGOV On 01-November-18			Index Future	253.12	253.1250	253.1200	253.1250	746.00
03/09/2018	IGOV On 07-February-19			Index Future	258.05	258.0610	258.0530	258.0610	0.00
03/09/2018	IGOV On 02-May-19			Index Future	262.39	262.3950	262.3870	262.3950	0.00
03/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
03/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
03/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
03/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1500	102.1500	102.1500	0.00
03/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.14	100.1400	100.1400	100.1400	0.00
03/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
03/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9300	98.9200	98.9300	0.00
03/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3800	99.3800	99.3800	0.00
03/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
03/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.15	102.1500	102.1500	102.1500	0.00
03/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.22	103.2200	103.2200	103.2200	0.00
03/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.40	99.3900	99.4000	99.3900	0.00
03/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.11	103.1000	103.1100	103.1000	0.00
03/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.26	100.2400	100.2600	100.2400	0.00
03/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.21	97.1900	97.2100	97.1900	0.00
03/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.54	96.5100	96.5400	96.5100	0.00
03/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.83	95.7900	95.8300	95.7900	0.00
03/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.12	96.0700	96.1200	96.0700	0.00
03/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.40	98.3400	98.4000	98.3400	51.00
03/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.61	98.5400	98.6100	98.5400	0.00
03/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.90	99.8100	99.9000	99.8100	0.00
03/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.88	103.7800	103.8800	103.7800	0.00
03/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.19	105.0800	105.1900	105.0800	0.00
03/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.69	98.5700	98.6900	98.5700	0.00
03/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.74	104.6200	104.7400	104.6200	0.00
03/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.34	100.2100	100.3400	100.2100	0.00
03/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.55	97.3900	97.5500	97.3900	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
03/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.64	94.4700	94.6400	94.4700	0.00
03/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.45	93.2700	93.4500	93.2700	0.00
03/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.64	95.4500	95.6400	95.4500	0.00
03/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.41	99.2100	99.4100	99.2100	0.00
03/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.02	97.8200	98.0200	97.8200	0.00
03/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.10	99.9000	100.1000	99.9000	0.00
03/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.51	105.3000	105.5100	105.3000	0.00
03/09/2018	IS10 On 20-December-27			Interest Rate Swap	105.88	105.6700	105.8800	105.6700	0.00
03/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.53	99.3100	99.5300	99.3100	0.00
03/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.62	106.4000	106.6200	106.4000	0.00
03/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.32	100.0800	100.3200	100.0800	0.00
03/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
03/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/09/2018	R023 On 01-November-18			Bond Future	8.52	98.8799	8.5204	98.8799	38,272.00
03/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6908	7	6908	7	0.00
03/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6876	7	6876	7	0.00
03/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6844	7	6844	7	0.00
03/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
03/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
03/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
03/09/2018	R023 On 07-February-19			Bond Future	8.63	100.7882	8.6269	100.7882	0.00
03/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6203	6	6203	6	0.00
03/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6262	6	6262	6	0.00
03/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6233	6	6233	6	0.00
03/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	53	0	53	0	0.00
03/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	51	0	51	0	0.00
03/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	54	0	54	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
03/09/2018	R023 On 02-May-19			Bond Future	8.72	98.5350	8.7178	98.5350	0.00
03/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	1019	1	1019	1	0.00
03/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	1004	1	1004	1	0.00
03/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	988	1	988	1	0.00
03/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1846	2	1846	2	0.00
03/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1862	2	1862	2	0.00
03/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1830	2	1830	2	0.00
03/09/2018	R035 On 01-November-18			Bond Future	9.77	94.7639	9.7714	94.7639	72,582.00
03/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	104	0	104	0	0.00
03/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	100	0	100	0	0.00
03/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	95	0	95	0	0.00
03/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	6873	7	6873	7	0.00
03/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	6953	7	6953	7	0.00
03/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	6793	6	6793	6	0.00
03/09/2018	R035 On 07-February-19			Bond Future	9.86	96.5928	9.8575	96.5928	298.00
03/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	638	1	638	1	0.00
03/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	670	1	670	1	0.00
03/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	654	1	654	1	0.00
03/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	7693	7	7693	7	0.00
03/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7626	7	7626	7	0.00
03/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	7761	7	7761	7	0.00
03/09/2018	R035 On 02-May-19			Bond Future	9.93	93.6998	9.9281	93.6998	0.00
03/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	3024	3	3024	3	0.00
03/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	3059	3	3059	3	0.00
03/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2989	3	2989	3	0.00
03/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4474	4	4474	4	0.00
03/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4392	4	4392	4	0.00
03/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4433	4	4433	4	0.00
03/09/2018	R186 On 01-November-18			Bond Future	9.07	112.3120	9.0741	112.3120	65,766.00
03/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	267	0	267	0	0.00
03/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	201	0	201	0	5,000.00
03/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	889	1	889	1	0.00
03/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1575	2	1575	2	0.00
03/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	257	0	257	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
03/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	277	0	277	0	0.00
03/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	17	0	17	0	5,000.00
03/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1933	2	1933	2	2,500.00
03/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1183	1	1183	1	5,000.00
03/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3625	3	3625	3	0.00
03/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	6931	7	6931	7	0.00
03/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3522	3	3522	3	0.00
03/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3574	3	3574	3	0.00
03/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	3943	4	3943	4	0.00
03/09/2018	R186 On 07-February-19			Bond Future	9.17	109.1746	9.1652	109.1746	719.00
03/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	330	0	330	0	0.00
03/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	684	1	684	1	1,000.00
03/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	423	0	423	0	210.00
03/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	346	0	346	0	0.00
03/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4999	5	4999	5	0.00
03/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	2023	2	2023	2	0.00
03/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	338	0	338	0	0.00
03/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5578	5	5578	5	0.00
03/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6101	6	6101	6	0.00
03/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4619	4	4619	4	0.00
03/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	861	1	861	1	1,000.00
03/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	5994	6	5994	6	0.00
03/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2401	2	2401	2	1,000.00
03/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6047	6	6047	6	0.00
03/09/2018	R186 On 02-May-19			Bond Future	9.25	110.9877	9.2480	110.9877	0.00
03/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	2056	2	2056	2	0.00
03/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	2030	2	2030	2	0.00
03/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	2003	2	2003	2	0.00
03/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3322	3	3322	3	0.00
03/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3353	3	3353	3	0.00
03/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3291	3	3291	3	0.00
03/09/2018	R197 On 01-November-18			Bond Future	301.26	301.1863	301.2558	301.1863	2,353.00
03/09/2018	R197 On 07-February-19			Bond Future	299.78	299.7092	299.7752	299.7092	0.00
03/09/2018	R197 On 02-May-19			Bond Future	304.81	304.7417	304.8088	304.7417	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
03/09/2018	R202 On 01-November-18			Bond Future	234.89	234.8873	234.8895	234.8873	10,129.00
03/09/2018	R202 On 07-February-19			Bond Future	235.56	235.5638	235.5622	235.5638	0.00
03/09/2018	R202 On 02-May-19			Bond Future	239.52	239.5194	239.5178	239.5194	0.00
03/09/2018	R207 On 01-November-18			Bond Future	7.76	101.7256	7.7579	101.7256	19,671.00
03/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
03/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	0	0.00
03/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
03/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1145	1	1145	1	0.00
03/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1134	1	1134	1	0.00
03/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1122	1	1122	1	0.00
03/09/2018	R207 On 07-February-19			Bond Future	7.91	100.0438	7.9071	100.0438	0.00
03/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
03/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
03/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
03/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1220	1	1220	1	0.00
03/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1229	1	1229	1	0.00
03/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1212	1	1212	1	0.00
03/09/2018	R207 On 02-May-19			Bond Future	8.14	101.7054	8.1424	101.7054	0.00
03/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	74	0	74	0	0.00
03/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	79	0	79	0	0.00
03/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	77	0	77	0	0.00
03/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	421	0	421	0	0.00
03/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	417	0	417	0	0.00
03/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	425	0	425	0	0.00
03/09/2018	R208 On 01-November-18			Bond Future	8.04	98.0247	8.0447	98.0247	29,489.00
03/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	5	0	5	0	0.00
03/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	6	0	6	0	0.00
03/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	5	0	5	0	0.00
03/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1978	2	1978	2	0.00
03/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2021	2	2021	2	0.00
03/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1999	2	1999	2	0.00
03/09/2018	R208 On 07-February-19			Bond Future	8.16	99.9165	8.1576	99.9165	0.00
03/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	29	0	29	0	0.00
03/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	28	0	28	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
03/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	27	0	27	0	0.00
03/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2090	2	2090	2	0.00
03/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2126	2	2126	2	0.00
03/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2108	2	2108	2	0.00
03/09/2018	R208 On 02-May-19			Bond Future	8.27	98.1764	8.2716	98.1764	0.00
03/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	526	1	526	1	0.00
03/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	534	1	534	1	0.00
03/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	542	1	542	1	0.00
03/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	936	1	936	1	0.00
03/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	954	1	954	1	0.00
03/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	945	1	945	1	0.00
03/09/2018	R209 On 01-November-18			Bond Future	9.73	72.0002	9.7350	72.0002	127,808.00
03/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70786	71	70786	71	0.00
03/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	91	0	91	0	2,000.00
03/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	2459	3	2459	3	0.00
03/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70786	71	70786	71	0.00
03/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	135	0	135	0	0.00
03/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	2585	3	2585	3	0.00
03/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	1277	1	1277	1	2,000.00
03/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	829	1	829	1	0.00
03/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1873	2	1873	2	0.00
03/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	2501	3	2501	3	0.00
03/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70786	71	70786	71	0.00
03/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	560	1	560	1	0.00
03/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	877	1	877	1	0.00
03/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	2336	3	2336	3	0.00
03/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	5355	6	5355	6	0.00
03/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1947	2	1947	2	0.00
03/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	141	0	141	0	760.00
03/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2489	2	2489	2	0.00
03/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1272	1	1272	1	0.00
03/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5213	5	5213	5	0.00
03/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	243	0	243	0	0.00
03/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1028	1	1028	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	962	1	962	1	0.00
03/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5279	5	5279	5	0.00
03/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	900	1	900	1	5,850.00
03/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1895	2	1895	2	0.00
03/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2575	2	2575	2	760.00
03/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1326	1	1326	1	760.00
03/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3185	3	3185	3	0.00
03/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	941	1	941	1	2,000.00
03/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	5884	6	5884	6	0.00
03/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/09/2018	R209 On 07-February-19			Bond Future	9.81	73.3897	9.8092	73.3897	340.00
03/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	617	1	617	1	0.00
03/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	631	1	631	1	0.00
03/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	4105	4	4105	4	0.00
03/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	602	1	602	1	0.00
03/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1837	2	1837	2	4,000.00
03/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	740	1	740	1	4,000.00
03/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	5913	6	5913	6	0.00
03/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6417	6	6417	6	0.00
03/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3587	3	3587	3	0.00
03/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6359	6	6359	6	0.00
03/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6303	6	6303	6	0.00
03/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1672	2	1672	2	4,000.00
03/09/2018	R209 On 02-May-19			Bond Future	9.87	71.4609	9.8734	71.4609	0.00
03/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2671	3	2671	3	0.00
03/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2641	3	2641	3	0.00
03/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2701	3	2701	3	0.00
03/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3878	4	3878	4	0.00
03/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3843	4	3843	4	0.00
03/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3808	4	3808	4	0.00
03/09/2018	R210 On 01-November-18			Bond Future	184.21	184.2060	184.2077	184.2060	2,414.00
03/09/2018	R210 On 07-February-19			Bond Future	187.80	187.7982	187.7970	187.7982	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
03/09/2018	R210 On 02-May-19			Bond Future	188.40	188.3970	188.3957	188.3970	0.00
03/09/2018	R212 On 01-November-18			Bond Future	155.54	155.5441	155.5440	155.5441	3,476.00
03/09/2018	R212 On 07-February-19			Bond Future	156.42	156.4223	156.4196	156.4223	0.00
03/09/2018	R212 On 02-May-19			Bond Future	159.05	159.0489	159.0461	159.0489	0.00
03/09/2018	R213 On 01-November-18			Bond Future	9.55	83.3498	9.5507	83.3498	32,893.00
03/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	70	0	70	0	0.00
03/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	66	0	66	0	0.00
03/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	63	0	63	0	0.00
03/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	5958	6	5958	6	0.00
03/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6023	6	6023	6	0.00
03/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	5893	6	5893	6	0.00
03/09/2018	R213 On 07-February-19			Bond Future	9.64	84.9584	9.6357	84.9584	112.00
03/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	416	0	416	0	0.00
03/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	425	0	425	0	0.00
03/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	435	1	435	1	0.00
03/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6507	6	6507	6	0.00
03/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6449	6	6449	6	0.00
03/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6566	6	6566	6	0.00
03/09/2018	R213 On 02-May-19			Bond Future	9.71	82.8224	9.7057	82.8224	0.00
03/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2383	3	2383	3	0.00
03/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	2355	3	2355	3	0.00
03/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	2326	2	2326	2	0.00
03/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3670	4	3670	4	0.00
03/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3703	4	3703	4	0.00
03/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3637	3	3637	3	0.00
03/09/2018	R214 On 01-November-18			Bond Future	9.88	71.3202	9.8757	71.3202	28,493.00
03/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	77	0	77	0	0.00
03/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	81	0	81	0	0.00
03/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	84	0	84	0	0.00
03/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	6408	6	6408	6	0.00
03/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	6555	6	6555	6	0.00
03/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	6482	6	6482	6	0.00
03/09/2018	R214 On 07-February-19			Bond Future	9.95	72.6967	9.9517	72.6967	0.00
03/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	542	1	542	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	555	1	555	1	0.00
03/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	528	1	528	1	0.00
03/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7117	7	7117	7	0.00
03/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7053	7	7053	7	0.00
03/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	6991	7	6991	7	0.00
03/09/2018	R214 On 02-May-19			Bond Future	10.01	70.6102	10.0137	70.6102	0.00
03/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2919	3	2919	3	0.00
03/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2856	3	2856	3	0.00
03/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2887	3	2887	3	0.00
03/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	3911	4	3911	4	0.00
03/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	3875	4	3875	4	0.00
03/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	3947	4	3947	4	0.00
03/09/2018	R248 On 01-November-18			Bond Future	9.91	91.0422	9.9063	91.0422	97,299.00
03/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	80	0	80	0	0.00
03/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	88	0	88	0	0.00
03/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	84	0	84	0	0.00
03/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	8304	8	8304	8	0.00
03/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	8209	8	8209	8	0.00
03/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	8400	8	8400	8	0.00
03/09/2018	R248 On 07-February-19			Bond Future	9.98	92.7994	9.9833	92.7994	0.00
03/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	629	1	629	1	0.00
03/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	646	1	646	1	0.00
03/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	613	1	613	1	0.00
03/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9011	9	9011	9	0.00
03/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9176	9	9176	9	0.00
03/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9093	9	9093	9	0.00
03/09/2018	R248 On 02-May-19			Bond Future	10.05	89.9066	10.0461	89.9066	0.00
03/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	3638	4	3638	4	0.00
03/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	3678	4	3678	4	0.00
03/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	3598	4	3598	4	0.00
03/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	4830	5	4830	5	0.00
03/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	4922	5	4922	5	0.00
03/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	4876	5	4876	5	0.00