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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
04/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	2025 On 01-November-18			Bond Future	132.43	132.5075	132.4298	132.5075	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
04/09/2018	2025 On 07-February-19			Bond Future	133.60	133.6750	133.5964	133.6750	0.00
04/09/2018	2025 On 02-May-19			Bond Future	135.84	135.9197	135.8399	135.9197	0.00
04/09/2018	2029 On 01-November-18			Bond Future	99.87	99.9601	99.8667	99.9601	1,600.00
04/09/2018	2029 On 07-February-19			Bond Future	101.81	101.9077	101.8129	101.9077	0.00
04/09/2018	2029 On 02-May-19			Bond Future	102.45	102.5465	102.4503	102.5465	0.00
04/09/2018	2030 On 01-November-18			Bond Future	9.66	92.1743	9.6634	92.1743	53,090.00
04/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	24	0	24	0	0.00
04/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	27	0	27	0	0.00
04/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	25	0	25	0	0.00
04/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	7080	6	7080	6	0.00
04/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	7148	6	7148	6	0.00
04/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	7013	6	7013	6	0.00
04/09/2018	2030 On 07-February-19			Bond Future	9.75	89.9421	9.7550	89.9421	167.00
04/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	287	0	287	0	0.00
04/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	295	0	295	0	0.00
04/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	586	0	586	0	1,920.00
04/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2049	0	2049	0	1,920.00
04/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	303	0	303	0	0.00
04/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1522	2	1522	2	0.00
04/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	357	1	357	1	0.00
04/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	3003	0	3003	0	0.00
04/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7546	6	7546	6	0.00
04/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	7134	6	7134	6	0.00
04/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7487	6	7487	6	0.00
04/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3727	3	3727	3	0.00
04/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	6026	0	6026	0	0.00
04/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7606	6	7606	6	0.00
04/09/2018	2030 On 02-May-19			Bond Future	9.84	91.4357	9.8394	91.4357	0.00
04/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1822	2	1822	2	0.00
04/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1871	2	1871	2	0.00
04/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1846	2	1846	2	0.00
04/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4537	4	4537	4	0.00
04/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4499	4	4499	4	0.00
04/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4575	4	4575	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
04/09/2018	2032 On 01-November-18			Bond Future	9.85	90.4440	9.8501	90.4440	39,801.00
04/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	25	0	25	0	0.00
04/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	26	0	26	0	0.00
04/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	23	0	23	0	0.00
04/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7890	7	7890	7	0.00
04/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7816	6	7816	6	0.00
04/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7741	6	7741	6	0.00
04/09/2018	2032 On 07-February-19			Bond Future	9.94	92.1877	9.9432	92.1877	456.00
04/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	328	1	328	1	0.00
04/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	319	1	319	1	0.00
04/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	310	1	310	1	0.00
04/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8280	7	8280	7	0.00
04/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8345	7	8345	7	0.00
04/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	8214	7	8214	7	0.00
04/09/2018	2032 On 02-May-19			Bond Future	10.02	89.5637	10.0248	89.5637	0.00
04/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2107	3	2107	3	0.00
04/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2134	3	2134	3	0.00
04/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2160	3	2160	3	0.00
04/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4781	4	4781	4	0.00
04/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4864	4	4864	4	0.00
04/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4822	4	4822	4	0.00
04/09/2018	2033 On 01-November-18			Bond Future	102.13	102.1275	102.1288	102.1275	5,770.00
04/09/2018	2033 On 07-February-19			Bond Future	104.12	104.1174	104.1190	104.1174	0.00
04/09/2018	2033 On 02-May-19			Bond Future	104.72	104.7213	104.7230	104.7213	0.00
04/09/2018	2037 On 01-November-18			Bond Future	10.04	91.0801	10.0410	91.0801	52,071.00
04/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	41	0	41	0	0.00
04/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	47	0	47	0	0.00
04/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	44	0	44	0	0.00
04/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	8211	7	8211	7	0.00
04/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	8128	7	8128	7	0.00
04/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8294	7	8294	7	0.00
04/09/2018	2037 On 07-February-19			Bond Future	10.13	88.5762	10.1277	88.5762	650.00
04/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	407	1	407	1	0.00
04/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	419	1	419	1	0.00

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04/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	430	1	430	1	0.00
04/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8771	7	8771	7	0.00
04/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8917	8	8917	8	0.00
04/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8844	7	8844	7	0.00
04/09/2018	2037 On 02-May-19			Bond Future	10.21	90.0471	10.2062	90.0471	0.00
04/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2385	3	2385	3	0.00
04/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2415	3	2415	3	0.00
04/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2356	3	2356	3	0.00
04/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5456	4	5456	4	0.00
04/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5409	4	5409	4	0.00
04/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5362	4	5362	4	0.00
04/09/2018	2038 On 01-November-18			Bond Future	123.12	123.1150	123.1163	123.1150	9,705.00
04/09/2018	2038 On 07-February-19			Bond Future	123.92	123.9227	123.9244	123.9227	0.00
04/09/2018	2038 On 02-May-19			Bond Future	126.01	126.0036	126.0055	126.0036	0.00
04/09/2018	2040 On 01-November-18			Bond Future	10.11	94.4713	10.1055	94.4713	25,392.00
04/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	42	0	42	0	0.00
04/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	78	0	78	0	3,940.00
04/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	929	2	929	2	1,770.00
04/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	40	0	40	0	0.00
04/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	1	0	1	0	2,950.00
04/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	47	0	47	0	2,950.00
04/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	44	0	44	0	0.00
04/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1556	0	1556	0	3,940.00
04/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8708	7	8708	7	0.00
04/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8979	7	8979	7	0.00
04/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14474	13	14474	13	0.00
04/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2407	0	2407	0	0.00
04/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8798	7	8798	7	0.00
04/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3428	2	3428	2	0.00
04/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8888	7	8888	7	0.00
04/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7820	6	7820	6	0.00
04/09/2018	2040 On 07-February-19			Bond Future	10.19	91.7823	10.1913	91.7823	100.00
04/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	442	1	442	1	0.00
04/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	467	1	467	1	0.00

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04/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	455	1	455	1	0.00
04/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9577	8	9577	8	0.00
04/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9657	8	9657	8	0.00
04/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9498	8	9498	8	0.00
04/09/2018	2040 On 02-May-19			Bond Future	10.27	93.3064	10.2688	93.3064	0.00
04/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2702	3	2702	3	0.00
04/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2669	3	2669	3	0.00
04/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2636	3	2636	3	0.00
04/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5693	5	5693	5	0.00
04/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5743	5	5743	5	0.00
04/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5644	5	5644	5	0.00
04/09/2018	2044 On 01-November-18			Bond Future	10.14	91.4888	10.1389	91.4888	38,929.00
04/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	44	0	44	0	0.00
04/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	47	0	47	0	0.00
04/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	50	0	50	0	0.00
04/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8895	7	8895	7	0.00
04/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8802	7	8802	7	0.00
04/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8987	7	8987	7	0.00
04/09/2018	2044 On 07-February-19			Bond Future	10.22	88.8674	10.2220	88.8674	108.00
04/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	495	1	495	1	0.00
04/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	508	1	508	1	0.00
04/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	481	1	481	1	0.00
04/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9689	8	9689	8	0.00
04/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9608	8	9608	8	0.00
04/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9528	8	9528	8	0.00
04/09/2018	2044 On 02-May-19			Bond Future	10.30	90.3432	10.2968	90.3432	0.00
04/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2669	3	2669	3	0.00
04/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2735	4	2735	4	0.00
04/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2702	4	2702	4	0.00
04/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5785	5	5785	5	0.00
04/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5836	5	5836	5	0.00
04/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5886	5	5886	5	0.00
04/09/2018	2046 On 01-November-18			Bond Future	116.45	116.4439	116.4455	116.4439	12,067.00
04/09/2018	2046 On 07-February-19			Bond Future	118.71	118.7130	118.7147	118.7130	0.00

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04/09/2018	2046 On 02-May-19			Bond Future	119.02	119.0209	119.0230	119.0209	0.00
04/09/2018	2050 On 01-November-18			Bond Future	122.03	122.0295	122.0308	122.0295	9,987.00
04/09/2018	2050 On 07-February-19			Bond Future	122.64	122.6358	122.6376	122.6358	0.00
04/09/2018	2050 On 02-May-19			Bond Future	124.70	124.6950	124.6971	124.6950	0.00
04/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	AL37 On 01-November-18			Index Future	586.05	589.7070	586.0470	589.7070	0.00
04/09/2018	AL37 On 07-February-19			Index Future	597.35	601.0790	597.3490	601.0790	0.00
04/09/2018	AL37 On 02-May-19			Index Future	607.28	611.0670	607.2750	611.0670	0.00
04/09/2018	AL7T On 01-November-18			Index Future	675.46	683.5350	675.4570	683.5350	0.00
04/09/2018	AL7T On 07-February-19			Index Future	688.48	696.7160	688.4840	696.7160	0.00
04/09/2018	AL7T On 02-May-19			Index Future	699.92	708.2930	699.9240	708.2930	0.00
04/09/2018	ALBI On 01-November-18			Index Future	610.65	619.7060	610.6540	619.7060	863.00
04/09/2018	ALBI On 07-February-19			Index Future	622.43	631.6560	622.4310	631.6560	57.00
04/09/2018	ALBI On 02-May-19			Index Future	632.77	642.1520	632.7740	642.1520	0.00
04/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2018	ES33 On 01-November-18			Bond Future	11.29	75.2557	11.2937	75.2557	9,466.00
04/09/2018	ES33 On 07-February-19			Bond Future	11.44	76.7068	11.4383	76.7068	0.00
04/09/2018	ES33 On 02-May-19			Bond Future	11.56	74.1915	11.5619	74.1915	0.00
04/09/2018	ES42 On 01-November-18			Bond Future	11.50	77.5185	11.4968	77.5185	7,957.00
04/09/2018	ES42 On 07-February-19			Bond Future	11.63	79.0129	11.6326	79.0129	0.00
04/09/2018	ES42 On 02-May-19			Bond Future	11.75	76.0652	11.7544	76.0652	0.00
04/09/2018	GOVI On 01-November-18			GOVI	604.86	614.4930	604.8590	614.4930	463.00
04/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	486310	39	486310	39	0.00
04/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	486510	39	486510	39	0.00
04/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	486410	39	486410	39	0.00
04/09/2018	GOVI On 07-February-19			GOVI	616.52	626.3430	616.5240	626.3430	0.00
04/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	499860	40	499860	40	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
04/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	499960	40	499960	40	0.00
04/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	500060	40	500060	40	0.00
04/09/2018	GOVI On 02-May-19			GOVI	626.77	636.7510	626.7690	636.7510	0.00
04/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
04/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	211110	11	211110	11	0.00
04/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	210910	11	210910	11	0.00
04/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	211010	11	211010	11	0.00
04/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2018	IGOV On 01-November-18			Index Future	253.09	253.1200	253.0900	253.1200	746.00
04/09/2018	IGOV On 07-February-19			Index Future	258.02	258.0530	258.0230	258.0530	0.00
04/09/2018	IGOV On 02-May-19			Index Future	262.36	262.3870	262.3570	262.3870	0.00
04/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
04/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
04/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
04/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1500	102.1500	102.1500	0.00
04/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.15	100.1400	100.1500	100.1400	0.00
04/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
04/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
04/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3800	99.3700	99.3800	0.00
04/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
04/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.15	102.1500	102.1500	102.1500	0.00
04/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.25	103.2200	103.2500	103.2200	0.00
04/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.44	99.4000	99.4400	99.4000	0.00
04/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.17	103.1100	103.1700	103.1100	0.00
04/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.35	100.2600	100.3500	100.2600	0.00
04/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.33	97.2100	97.3300	97.2100	0.00
04/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.69	96.5400	96.6900	96.5400	0.00
04/09/2018	IS05 On 15-June-21			Interest Rate Swap	96.03	95.8300	96.0300	95.8300	0.00
04/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.35	96.1200	96.3500	96.1200	0.00
04/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.68	98.4000	98.6800	98.4000	51.00
04/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.93	98.6100	98.9300	98.6100	0.00
04/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.26	99.9000	100.2600	99.9000	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
04/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.29	103.8800	104.2900	103.8800	0.00
04/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.65	105.1900	105.6500	105.1900	0.00
04/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.22	98.6900	99.2200	98.6900	0.00
04/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.32	104.7400	105.3200	104.7400	0.00
04/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.97	100.3400	100.9700	100.3400	0.00
04/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.41	97.5500	98.4100	97.5500	0.00
04/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.54	94.6400	95.5400	94.6400	0.00
04/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.39	93.4500	94.3900	93.4500	0.00
04/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.60	95.6400	96.6000	95.6400	0.00
04/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.37	99.4100	100.3700	99.4100	0.00
04/09/2018	IS10 On 15-March-27			Interest Rate Swap	99.01	98.0200	99.0100	98.0200	0.00
04/09/2018	IS10 On 21-June-27			Interest Rate Swap	101.10	100.1000	101.1000	100.1000	0.00
04/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.52	105.5100	106.5200	105.5100	0.00
04/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.91	105.8800	106.9100	105.8800	0.00
04/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.60	99.5300	100.6000	99.5300	0.00
04/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.68	106.6200	107.6800	106.6200	0.00
04/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.43	100.3200	101.4300	100.3200	0.00
04/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
04/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
04/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
04/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
04/09/2018	R023 On 01-November-18			Bond Future	8.70	98.6819	8.6971	98.6819	38,272.00
04/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6294	7	6294	7	0.00
04/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6262	7	6262	7	0.00
04/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6230	7	6230	7	0.00
04/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
04/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
04/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
04/09/2018	R023 On 07-February-19			Bond Future	8.82	100.5847	8.8178	100.5847	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
04/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5604	6	5604	6	0.00
04/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5661	6	5661	6	0.00
04/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5633	6	5633	6	0.00
04/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	79	0	79	0	0.00
04/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	77	0	77	0	0.00
04/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	81	0	81	0	0.00
04/09/2018	R023 On 02-May-19			Bond Future	8.92	98.3282	8.9220	98.3282	0.00
04/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	775	1	775	1	0.00
04/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	762	1	762	1	0.00
04/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	749	1	749	1	0.00
04/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2241	2	2241	2	0.00
04/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2259	2	2259	2	0.00
04/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2222	2	2222	2	0.00
04/09/2018	R035 On 01-November-18			Bond Future	9.99	94.3786	9.9852	94.3786	73,244.00
04/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	36	0	36	0	0.00
04/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	35	0	35	0	0.00
04/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	33	0	33	0	0.00
04/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8420	7	8420	7	0.00
04/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8502	7	8502	7	0.00
04/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8337	7	8337	7	0.00
04/09/2018	R035 On 07-February-19			Bond Future	10.08	96.1984	10.0791	96.1984	298.00
04/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	394	1	394	1	0.00
04/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	416	1	416	1	0.00
04/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	405	1	405	1	0.00
04/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	9086	8	9086	8	0.00
04/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	9014	8	9014	8	0.00
04/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	9159	8	9159	8	0.00
04/09/2018	R035 On 02-May-19			Bond Future	10.16	93.2988	10.1566	93.2988	0.00
04/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2310	3	2310	3	0.00
04/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2340	3	2340	3	0.00
04/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2281	3	2281	3	0.00
04/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5435	4	5435	4	0.00
04/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5343	4	5343	4	0.00
04/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5389	4	5389	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
04/09/2018	R186 On 01-November-18			Bond Future	9.28	112.0092	9.2793	112.0092	67,255.00
04/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	118	0	118	0	0.00
04/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	84	0	84	0	5,000.00
04/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	493	1	493	1	0.00
04/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	980	2	980	2	0.00
04/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	113	0	113	0	0.00
04/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	123	0	123	0	0.00
04/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	5	0	5	0	5,000.00
04/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2751	2	2751	2	2,500.00
04/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1802	1	1802	1	5,000.00
04/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4695	4	4695	4	0.00
04/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	8133	7	8133	7	0.00
04/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4582	4	4582	4	0.00
04/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4638	4	4638	4	0.00
04/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	5040	4	5040	4	0.00
04/09/2018	R186 On 07-February-19			Bond Future	9.38	108.8640	9.3810	108.8640	719.00
04/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	192	0	192	0	0.00
04/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	434	1	434	1	1,000.00
04/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	202	0	202	0	0.00
04/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4087	5	4087	5	0.00
04/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	253	0	253	0	210.00
04/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1474	2	1474	2	0.00
04/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	197	0	197	0	0.00
04/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6645	6	6645	6	0.00
04/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	7200	6	7200	6	0.00
04/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5607	5	5607	5	0.00
04/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1186	1	1186	1	1,000.00
04/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	7087	6	7087	6	0.00
04/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	3089	2	3089	2	1,000.00
04/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	7144	6	7144	6	0.00
04/09/2018	R186 On 02-May-19			Bond Future	9.47	110.6720	9.4735	110.6720	0.00
04/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1549	2	1549	2	0.00
04/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1527	2	1527	2	0.00
04/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1504	2	1504	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
04/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	4076	3	4076	3	0.00
04/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	4111	3	4111	3	0.00
04/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	4041	3	4041	3	0.00
04/09/2018	R197 On 01-November-18			Bond Future	301.05	301.2558	301.0513	301.2558	2,353.00
04/09/2018	R197 On 07-February-19			Bond Future	299.57	299.7752	299.5678	299.7752	0.00
04/09/2018	R197 On 02-May-19			Bond Future	304.60	304.8088	304.5983	304.8088	0.00
04/09/2018	R202 On 01-November-18			Bond Future	234.89	234.8895	234.8919	234.8895	10,129.00
04/09/2018	R202 On 07-February-19			Bond Future	235.57	235.5622	235.5657	235.5622	0.00
04/09/2018	R202 On 02-May-19			Bond Future	239.52	239.5178	239.5216	239.5178	0.00
04/09/2018	R207 On 01-November-18			Bond Future	7.93	101.6626	7.9341	101.6626	19,671.00
04/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
04/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
04/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
04/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1340	1	1340	1	0.00
04/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1328	1	1328	1	0.00
04/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1317	1	1317	1	0.00
04/09/2018	R207 On 07-February-19			Bond Future	8.14	99.9778	8.1367	99.9778	0.00
04/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
04/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
04/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
04/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1419	1	1419	1	0.00
04/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1428	1	1428	1	0.00
04/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1410	1	1410	1	0.00
04/09/2018	R207 On 02-May-19			Bond Future	8.45	101.6383	8.4514	101.6383	0.00
04/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	36	0	36	0	0.00
04/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	38	0	38	0	0.00
04/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	37	0	37	0	0.00
04/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	584	0	584	0	0.00
04/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	579	0	579	0	0.00
04/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	589	0	589	0	0.00
04/09/2018	R208 On 01-November-18			Bond Future	8.20	97.9017	8.2049	97.9017	29,489.00
04/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
04/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	2	0	2	0	0.00
04/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	2	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
04/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2311	2	2311	2	0.00
04/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2354	2	2354	2	0.00
04/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2332	2	2332	2	0.00
04/09/2018	R208 On 07-February-19			Bond Future	8.34	99.7894	8.3399	99.7894	0.00
04/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	14	0	14	0	0.00
04/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	14	0	14	0	0.00
04/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	13	0	13	0	0.00
04/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2418	2	2418	2	0.00
04/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2456	2	2456	2	0.00
04/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2437	2	2437	2	0.00
04/09/2018	R208 On 02-May-19			Bond Future	8.48	98.0472	8.4777	98.0472	0.00
04/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	394	1	394	1	0.00
04/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	401	1	401	1	0.00
04/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	408	1	408	1	0.00
04/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1151	1	1151	1	0.00
04/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1171	1	1171	1	0.00
04/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1161	1	1161	1	0.00
04/09/2018	R209 On 01-November-18			Bond Future	9.95	71.6738	9.9484	71.6738	127,279.00
04/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69425	71	69425	71	0.00
04/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	32	0	32	0	2,000.00
04/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69425	71	69425	71	0.00
04/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	52	0	52	0	0.00
04/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1742	3	1742	3	0.00
04/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	747	1	747	1	2,000.00
04/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	446	1	446	1	0.00
04/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1183	2	1183	2	0.00
04/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1641	2	1641	2	0.00
04/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69425	71	69425	71	0.00
04/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	279	1	279	1	0.00
04/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1674	3	1674	3	0.00
04/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	477	1	477	1	0.00
04/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4179	5	4179	5	0.00
04/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1543	2	1543	2	0.00
04/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1239	2	1239	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
04/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	54	0	54	0	760.00
04/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3450	2	3450	2	0.00
04/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1926	1	1926	1	0.00
04/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6487	5	6487	5	0.00
04/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	428	0	428	0	0.00
04/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1595	1	1595	1	0.00
04/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6556	5	6556	5	0.00
04/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1419	1	1419	1	5,850.00
04/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2727	2	2727	2	0.00
04/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3553	3	3553	3	760.00
04/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1997	1	1997	1	760.00
04/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1505	1	1505	1	0.00
04/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1476	1	1476	1	2,000.00
04/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	4265	3	4265	3	0.00
04/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	7186	6	7186	6	0.00
04/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/09/2018	R209 On 07-February-19			Bond Future	10.03	73.0557	10.0296	73.0557	340.00
04/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	387	1	387	1	0.00
04/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	397	1	397	1	0.00
04/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3237	4	3237	4	0.00
04/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1315	2	1315	2	4,000.00
04/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	475	1	475	1	4,000.00
04/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	377	1	377	1	0.00
04/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7579	6	7579	6	0.00
04/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4452	4	4452	4	0.00
04/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	7035	6	7035	6	0.00
04/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7517	6	7517	6	0.00
04/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7456	6	7456	6	0.00
04/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	2192	2	2192	2	4,000.00
04/09/2018	R209 On 02-May-19			Bond Future	10.10	71.1212	10.1001	71.1212	0.00
04/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2058	3	2058	3	0.00
04/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2033	3	2033	3	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
04/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2084	3	2084	3	0.00
04/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4680	4	4680	4	0.00
04/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4641	4	4641	4	0.00
04/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4602	4	4602	4	0.00
04/09/2018	R210 On 01-November-18			Bond Future	184.36	184.2077	184.3642	184.2077	2,414.00
04/09/2018	R210 On 07-February-19			Bond Future	187.96	187.7970	187.9572	187.7970	0.00
04/09/2018	R210 On 02-May-19			Bond Future	188.56	188.3957	188.5590	188.3957	0.00
04/09/2018	R212 On 01-November-18			Bond Future	155.54	155.5440	155.5440	155.5440	3,476.00
04/09/2018	R212 On 07-February-19			Bond Future	156.42	156.4196	156.4202	156.4196	0.00
04/09/2018	R212 On 02-May-19			Bond Future	159.05	159.0461	159.0470	159.0461	0.00
04/09/2018	R213 On 01-November-18			Bond Future	9.75	83.0349	9.7544	83.0349	32,893.00
04/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	25	0	25	0	0.00
04/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	24	0	24	0	0.00
04/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	22	0	22	0	0.00
04/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	7172	6	7172	6	0.00
04/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	7240	6	7240	6	0.00
04/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	7105	6	7105	6	0.00
04/09/2018	R213 On 07-February-19			Bond Future	9.85	84.6359	9.8472	84.6359	112.00
04/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	253	0	253	0	0.00
04/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	260	0	260	0	0.00
04/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	266	0	266	0	0.00
04/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7623	7	7623	7	0.00
04/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7562	6	7562	6	0.00
04/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7684	7	7684	7	0.00
04/09/2018	R213 On 02-May-19			Bond Future	9.92	82.4945	9.9240	82.4945	0.00
04/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1836	2	1836	2	0.00
04/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1811	2	1811	2	0.00
04/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1787	2	1787	2	0.00
04/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4429	4	4429	4	0.00
04/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4467	4	4467	4	0.00
04/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4392	4	4392	4	0.00
04/09/2018	R214 On 01-November-18			Bond Future	10.09	70.9803	10.0942	70.9803	28,493.00
04/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	26	0	26	0	0.00
04/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	28	0	28	0	0.00

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04/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	29	0	29	0	0.00
04/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7800	6	7800	6	0.00
04/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7952	7	7952	7	0.00
04/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7876	6	7876	6	0.00
04/09/2018	R214 On 07-February-19			Bond Future	10.18	72.3489	10.1774	72.3489	0.00
04/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	329	1	329	1	0.00
04/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	339	1	339	1	0.00
04/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	320	1	320	1	0.00
04/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8383	7	8383	7	0.00
04/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8316	7	8316	7	0.00
04/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8249	7	8249	7	0.00
04/09/2018	R214 On 02-May-19			Bond Future	10.25	70.2567	10.2456	70.2567	0.00
04/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2248	3	2248	3	0.00
04/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2194	3	2194	3	0.00
04/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2221	3	2221	3	0.00
04/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4744	4	4744	4	0.00
04/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4703	4	4703	4	0.00
04/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4784	4	4784	4	0.00
04/09/2018	R248 On 01-November-18			Bond Future	10.13	90.6086	10.1300	90.6086	97,299.00
04/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	25	0	25	0	0.00
04/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	28	0	28	0	0.00
04/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	26	0	26	0	0.00
04/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	10132	8	10132	8	0.00
04/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	10033	8	10033	8	0.00
04/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10230	8	10230	8	0.00
04/09/2018	R248 On 07-February-19			Bond Future	10.21	92.3557	10.2147	92.3557	0.00
04/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	372	1	372	1	0.00
04/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	361	1	361	1	0.00
04/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	383	1	383	1	0.00
04/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10669	9	10669	9	0.00
04/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10845	9	10845	9	0.00
04/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10757	9	10757	9	0.00
04/09/2018	R248 On 02-May-19			Bond Future	10.28	89.4557	10.2842	89.4557	0.00
04/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2770	4	2770	4	0.00

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04/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2804	4	2804	4	0.00
04/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2737	4	2737	4	0.00
04/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5909	5	5909	5	0.00
04/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	6013	5	6013	5	0.00
04/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5961	5	5961	5	0.00