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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
05/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	2025 On 01-November-18			Bond Future	132.04	132.4298	132.0420	132.4298	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
05/09/2018	2025 On 07-February-19			Bond Future	133.20	133.5964	133.2018	133.5964	0.00
05/09/2018	2025 On 02-May-19			Bond Future	135.44	135.8399	135.4391	135.8399	0.00
05/09/2018	2029 On 01-November-18			Bond Future	99.87	99.8667	99.8701	99.8667	2,210.00
05/09/2018	2029 On 07-February-19			Bond Future	101.82	101.8129	101.8171	101.8129	0.00
05/09/2018	2029 On 02-May-19			Bond Future	102.45	102.4503	102.4548	102.4503	0.00
05/09/2018	2030 On 01-November-18			Bond Future	9.66	90.8564	9.6607	90.8564	54,440.00
05/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	19	0	19	0	0.00
05/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	21	0	21	0	0.00
05/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	20	0	20	0	0.00
05/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	7058	7	7058	7	0.00
05/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	7126	7	7126	7	0.00
05/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6990	7	6990	7	0.00
05/09/2018	2030 On 07-February-19			Bond Future	9.75	88.5989	9.7521	88.5989	167.00
05/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	273	0	273	0	0.00
05/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	279	0	279	0	0.00
05/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	542	1	542	1	1,920.00
05/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2010	2	2010	2	1,920.00
05/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	286	0	286	0	0.00
05/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1478	2	1478	2	0.00
05/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	329	0	329	0	0.00
05/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2946	3	2946	3	0.00
05/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7513	8	7513	8	0.00
05/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	7088	7	7088	7	0.00
05/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7452	7	7452	7	0.00
05/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3667	4	3667	4	0.00
05/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5964	6	5964	6	0.00
05/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7574	8	7574	8	0.00
05/09/2018	2030 On 02-May-19			Bond Future	9.84	90.0703	9.8363	90.0703	0.00
05/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1921	2	1921	2	0.00
05/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1970	2	1970	2	0.00
05/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1945	2	1945	2	0.00
05/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4618	5	4618	5	0.00
05/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4580	4	4580	4	0.00
05/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4656	5	4656	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
05/09/2018	2032 On 01-November-18			Bond Future	9.85	89.0574	9.8473	89.0574	40,851.00
05/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	16	0	16	0	0.00
05/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	17	0	17	0	0.00
05/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	15	0	15	0	0.00
05/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7863	8	7863	8	0.00
05/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7788	8	7788	8	0.00
05/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7714	8	7714	8	0.00
05/09/2018	2032 On 07-February-19			Bond Future	9.94	90.7746	9.9402	90.7746	456.00
05/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	308	0	308	0	0.00
05/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	301	0	301	0	0.00
05/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	294	0	294	0	0.00
05/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8242	8	8242	8	0.00
05/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8310	8	8310	8	0.00
05/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	8175	8	8175	8	0.00
05/09/2018	2032 On 02-May-19			Bond Future	10.02	88.1272	10.0216	88.1272	0.00
05/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2207	2	2207	2	0.00
05/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2234	2	2234	2	0.00
05/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2261	2	2261	2	0.00
05/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4861	5	4861	5	0.00
05/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4942	5	4942	5	0.00
05/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4902	5	4902	5	0.00
05/09/2018	2033 On 01-November-18			Bond Future	101.69	102.1288	101.6920	102.1288	6,373.00
05/09/2018	2033 On 07-February-19			Bond Future	103.67	104.1190	103.6746	104.1190	0.00
05/09/2018	2033 On 02-May-19			Bond Future	104.27	104.7230	104.2714	104.7230	0.00
05/09/2018	2037 On 01-November-18			Bond Future	10.04	89.4624	10.0435	89.4624	52,651.00
05/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	24	0	24	0	0.00
05/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	28	0	28	0	0.00
05/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	26	0	26	0	0.00
05/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	8212	8	8212	8	0.00
05/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	8128	8	8128	8	0.00
05/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8296	8	8296	8	0.00
05/09/2018	2037 On 07-February-19			Bond Future	10.13	86.9274	10.1302	86.9274	650.00
05/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	378	0	378	0	0.00
05/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	387	0	387	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
05/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	396	0	396	0	0.00
05/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8755	9	8755	9	0.00
05/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8907	9	8907	9	0.00
05/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8831	9	8831	9	0.00
05/09/2018	2037 On 02-May-19			Bond Future	10.21	88.3710	10.2088	88.3710	0.00
05/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2469	2	2469	2	0.00
05/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2500	2	2500	2	0.00
05/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2439	2	2439	2	0.00
05/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5558	5	5558	5	0.00
05/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5512	5	5512	5	0.00
05/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5466	5	5466	5	0.00
05/09/2018	2038 On 01-November-18			Bond Future	122.37	123.1163	122.3724	123.1163	9,825.00
05/09/2018	2038 On 07-February-19			Bond Future	123.17	123.9244	123.1669	123.9244	0.00
05/09/2018	2038 On 02-May-19			Bond Future	125.24	126.0055	125.2358	126.0055	0.00
05/09/2018	2040 On 01-November-18			Bond Future	10.11	92.7781	10.1081	92.7781	25,392.00
05/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	27	0	27	0	0.00
05/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	57	0	57	0	3,940.00
05/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	855	1	855	1	1,770.00
05/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	25	0	25	0	0.00
05/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
05/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	31	0	31	0	2,950.00
05/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	29	0	29	0	0.00
05/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1472	2	1472	2	3,940.00
05/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8712	9	8712	9	0.00
05/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8985	9	8985	9	0.00
05/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14494	14	14494	14	0.00
05/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2344	2	2344	2	0.00
05/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8803	9	8803	9	0.00
05/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3374	3	3374	3	0.00
05/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8894	9	8894	9	0.00
05/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7819	8	7819	8	0.00
05/09/2018	2040 On 07-February-19			Bond Future	10.19	90.0566	10.1939	90.0566	100.00
05/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	392	0	392	0	0.00
05/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	411	0	411	0	0.00

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05/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	401	0	401	0	0.00
05/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9544	10	9544	10	0.00
05/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9627	10	9627	10	0.00
05/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9462	9	9462	9	0.00
05/09/2018	2040 On 02-May-19			Bond Future	10.27	91.5521	10.2714	91.5521	0.00
05/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2783	3	2783	3	0.00
05/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2750	3	2750	3	0.00
05/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2716	3	2716	3	0.00
05/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5795	6	5795	6	0.00
05/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5843	6	5843	6	0.00
05/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5746	6	5746	6	0.00
05/09/2018	2044 On 01-November-18			Bond Future	10.15	89.7335	10.1467	89.7335	38,979.00
05/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	25	0	25	0	0.00
05/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	27	0	27	0	0.00
05/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	28	0	28	0	0.00
05/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8937	9	8937	9	0.00
05/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8844	9	8844	9	0.00
05/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	9031	9	9031	9	0.00
05/09/2018	2044 On 07-February-19			Bond Future	10.23	87.0785	10.2299	87.0785	108.00
05/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	417	0	417	0	0.00
05/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	427	1	427	1	0.00
05/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	407	0	407	0	0.00
05/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9678	10	9678	10	0.00
05/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9594	10	9594	10	0.00
05/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9510	10	9510	10	0.00
05/09/2018	2044 On 02-May-19			Bond Future	10.30	88.5246	10.3049	88.5246	0.00
05/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2721	3	2721	3	0.00
05/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2788	3	2788	3	0.00
05/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2754	3	2754	3	0.00
05/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5902	6	5902	6	0.00
05/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5952	6	5952	6	0.00
05/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	6002	6	6002	6	0.00
05/09/2018	2046 On 01-November-18			Bond Future	115.00	116.4455	115.0040	116.4455	12,067.00
05/09/2018	2046 On 07-February-19			Bond Future	117.25	118.7147	117.2460	118.7147	0.00

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05/09/2018	2046 On 02-May-19			Bond Future	117.53	119.0230	117.5302	119.0230	0.00
05/09/2018	2050 On 01-November-18			Bond Future	120.76	122.0308	120.7590	122.0308	9,987.00
05/09/2018	2050 On 07-February-19			Bond Future	121.34	122.6376	121.3417	122.6376	0.00
05/09/2018	2050 On 02-May-19			Bond Future	123.38	124.6971	123.3799	124.6971	0.00
05/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	AL37 On 01-November-18			Index Future	585.86	586.0470	585.8550	586.0470	0.00
05/09/2018	AL37 On 07-February-19			Index Future	597.16	597.3490	597.1560	597.3490	0.00
05/09/2018	AL37 On 02-May-19			Index Future	607.08	607.2750	607.0800	607.2750	0.00
05/09/2018	AL7T On 01-November-18			Index Future	675.49	675.4570	675.4940	675.4570	0.00
05/09/2018	AL7T On 07-February-19			Index Future	688.52	688.4840	688.5240	688.4840	0.00
05/09/2018	AL7T On 02-May-19			Index Future	699.97	699.9240	699.9660	699.9240	0.00
05/09/2018	ALBI On 01-November-18			Index Future	610.51	610.6540	610.5090	610.6540	865.00
05/09/2018	ALBI On 07-February-19			Index Future	622.29	622.4310	622.2860	622.4310	57.00
05/09/2018	ALBI On 02-May-19			Index Future	632.63	632.7740	632.6270	632.7740	0.00
05/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2018	ES33 On 01-November-18			Bond Future	11.29	74.0322	11.2897	74.0322	9,466.00
05/09/2018	ES33 On 07-February-19			Bond Future	11.43	75.4598	11.4340	75.4598	0.00
05/09/2018	ES33 On 02-May-19			Bond Future	11.56	72.9239	11.5574	72.9239	0.00
05/09/2018	ES42 On 01-November-18			Bond Future	11.50	76.0982	11.5029	76.0982	7,957.00
05/09/2018	ES42 On 07-February-19			Bond Future	11.64	77.5654	11.6388	77.5654	0.00
05/09/2018	ES42 On 02-May-19			Bond Future	11.76	74.5937	11.7608	74.5937	0.00
05/09/2018	GOVI On 01-November-18			GOVI	604.68	604.8590	604.6790	604.8590	463.00
05/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	488110	49	488110	49	0.00
05/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	488310	49	488310	49	0.00
05/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	488210	49	488210	49	0.00
05/09/2018	GOVI On 07-February-19			GOVI	616.34	616.5240	616.3430	616.5240	0.00
05/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	501670	50	501670	50	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
05/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	501770	50	501770	50	0.00
05/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	501870	50	501870	50	0.00
05/09/2018	GOVI On 02-May-19			GOVI	626.59	626.7690	626.5860	626.7690	0.00
05/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
05/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	212940	21	212940	21	0.00
05/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	212740	21	212740	21	0.00
05/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	212840	21	212840	21	0.00
05/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2018	IGOV On 01-November-18			Index Future	252.02	253.0900	252.0200	253.0900	746.00
05/09/2018	IGOV On 07-February-19			Index Future	256.93	258.0230	256.9340	258.0230	0.00
05/09/2018	IGOV On 02-May-19			Index Future	261.25	262.3570	261.2500	262.3570	0.00
05/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
05/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
05/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
05/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.16	102.1500	102.1600	102.1500	0.00
05/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.16	100.1500	100.1600	100.1500	0.00
05/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
05/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
05/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3700	99.3800	99.3700	0.00
05/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
05/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.16	102.1500	102.1600	102.1500	0.00
05/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.26	103.2500	103.2600	103.2500	0.00
05/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.46	99.4400	99.4600	99.4400	0.00
05/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.19	103.1700	103.1900	103.1700	0.00
05/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.38	100.3500	100.3800	100.3500	0.00
05/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.37	97.3300	97.3700	97.3300	0.00
05/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.73	96.6900	96.7300	96.6900	0.00
05/09/2018	IS05 On 15-June-21			Interest Rate Swap	96.06	96.0300	96.0600	96.0300	0.00
05/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.37	96.3500	96.3700	96.3500	0.00
05/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.65	98.6800	98.6500	98.6800	51.00
05/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.86	98.9300	98.8600	98.9300	0.00
05/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.15	100.2600	100.1500	100.2600	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.15	104.2900	104.1500	104.2900	0.00
05/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.50	105.6500	105.5000	105.6500	0.00
05/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.05	99.2200	99.0500	99.2200	0.00
05/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.15	105.3200	105.1500	105.3200	0.00
05/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.80	100.9700	100.8000	100.9700	0.00
05/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.24	98.4100	98.2400	98.4100	0.00
05/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.35	95.5400	95.3500	95.5400	0.00
05/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.17	94.3900	94.1700	94.3900	0.00
05/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.37	96.6000	96.3700	96.6000	0.00
05/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.14	100.3700	100.1400	100.3700	0.00
05/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.78	99.0100	98.7800	99.0100	0.00
05/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.87	101.1000	100.8700	101.1000	0.00
05/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.28	106.5200	106.2800	106.5200	0.00
05/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.67	106.9100	106.6700	106.9100	0.00
05/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.35	100.6000	100.3500	100.6000	0.00
05/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.44	107.6800	107.4400	107.6800	0.00
05/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.17	101.4300	101.1700	101.4300	0.00
05/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
05/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
05/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
05/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
05/09/2018	R023 On 01-November-18			Bond Future	8.70	98.0674	8.7042	98.0674	38,272.00
05/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6270	6	6270	6	0.00
05/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6238	6	6238	6	0.00
05/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6206	6	6206	6	0.00
05/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
05/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
05/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
05/09/2018	R023 On 07-February-19			Bond Future	8.83	99.9585	8.8252	99.9585	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
05/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5627	6	5627	6	0.00
05/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5683	6	5683	6	0.00
05/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5655	6	5655	6	0.00
05/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	126	0	126	0	0.00
05/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	123	0	123	0	0.00
05/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	128	0	128	0	0.00
05/09/2018	R023 On 02-May-19			Bond Future	8.93	97.6916	8.9299	97.6916	0.00
05/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	874	1	874	1	0.00
05/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	860	1	860	1	0.00
05/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	847	1	847	1	0.00
05/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2364	2	2364	2	0.00
05/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2382	2	2382	2	0.00
05/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2346	2	2346	2	0.00
05/09/2018	R035 On 01-November-18			Bond Future	9.98	92.7673	9.9824	92.7673	73,994.00
05/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	22	0	22	0	0.00
05/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	21	0	21	0	0.00
05/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	20	0	20	0	0.00
05/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8386	8	8386	8	0.00
05/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8469	9	8469	9	0.00
05/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8302	8	8302	8	0.00
05/09/2018	R035 On 07-February-19			Bond Future	10.08	94.5561	10.0762	94.5561	298.00
05/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	340	0	340	0	0.00
05/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	357	0	357	0	0.00
05/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	348	0	348	0	0.00
05/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	9008	9	9008	9	0.00
05/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8933	9	8933	9	0.00
05/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	9084	9	9084	9	0.00
05/09/2018	R035 On 02-May-19			Bond Future	10.15	91.6294	10.1535	91.6294	0.00
05/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2408	2	2408	2	0.00
05/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2439	2	2439	2	0.00
05/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2378	2	2378	2	0.00
05/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5510	5	5510	5	0.00
05/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5419	5	5419	5	0.00
05/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5465	5	5465	5	0.00

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05/09/2018	R186 On 01-November-18			Bond Future	9.28	110.7954	9.2763	110.7954	67,579.00
05/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	101	0	101	0	0.00
05/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	72	0	72	0	5,000.00
05/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	465	0	465	0	0.00
05/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	948	1	948	1	0.00
05/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	96	0	96	0	0.00
05/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	106	0	106	0	0.00
05/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	4	0	4	0	5,000.00
05/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2705	3	2705	3	2,500.00
05/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1753	2	1753	2	5,000.00
05/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4661	5	4661	5	0.00
05/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	8115	8	8115	8	0.00
05/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4547	5	4547	5	0.00
05/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4604	5	4604	5	0.00
05/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	5010	5	5010	5	0.00
05/09/2018	R186 On 07-February-19			Bond Future	9.38	107.6269	9.3777	107.6269	719.00
05/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	205	0	205	0	0.00
05/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	414	0	414	0	1,000.00
05/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	215	0	215	0	0.00
05/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1899	0	1899	0	1,170.00
05/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	262	0	262	0	210.00
05/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	781	0	781	0	1,170.00
05/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4058	4	4058	4	0.00
05/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1457	1	1457	1	0.00
05/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	210	0	210	0	0.00
05/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4139	0	4139	0	0.00
05/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6635	7	6635	7	0.00
05/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	7195	7	7195	7	0.00
05/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5568	6	5568	6	0.00
05/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1139	1	1139	1	1,000.00
05/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4316	0	4316	0	0.00
05/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	7081	7	7081	7	0.00
05/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2514	0	2514	0	0.00
05/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	3053	3	3053	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	7138	7	7138	7	0.00
05/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1110	0	1110	0	1,170.00
05/09/2018	R186 On 02-May-19			Bond Future	9.47	109.4145	9.4700	109.4145	0.00
05/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1645	2	1645	2	0.00
05/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1622	2	1622	2	0.00
05/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1600	2	1600	2	0.00
05/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	4153	4	4153	4	0.00
05/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	4187	4	4187	4	0.00
05/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	4119	4	4119	4	0.00
05/09/2018	R197 On 01-November-18			Bond Future	300.44	301.0513	300.4414	301.0513	2,353.00
05/09/2018	R197 On 07-February-19			Bond Future	298.95	299.5678	298.9482	299.5678	0.00
05/09/2018	R197 On 02-May-19			Bond Future	303.97	304.5983	303.9693	304.5983	0.00
05/09/2018	R202 On 01-November-18			Bond Future	234.07	234.8919	234.0724	234.8919	10,129.00
05/09/2018	R202 On 07-February-19			Bond Future	234.73	235.5657	234.7314	235.5657	0.00
05/09/2018	R202 On 02-May-19			Bond Future	238.67	239.5216	238.6741	239.5216	0.00
05/09/2018	R207 On 01-November-18			Bond Future	7.93	101.4667	7.9299	101.4667	19,671.00
05/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	1	0	0.00
05/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	1	0	0.00
05/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	1	0	0.00
05/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1335	1	1335	1	0.00
05/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1324	1	1324	1	0.00
05/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1313	1	1313	1	0.00
05/09/2018	R207 On 07-February-19			Bond Future	8.13	99.7782	8.1304	99.7782	0.00
05/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
05/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
05/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
05/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1414	1	1414	1	0.00
05/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1422	1	1422	1	0.00
05/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1405	1	1405	1	0.00
05/09/2018	R207 On 02-May-19			Bond Future	8.44	101.4355	8.4424	101.4355	0.00
05/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	41	0	41	0	0.00
05/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	44	0	44	0	0.00
05/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	42	0	42	0	0.00
05/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	584	1	584	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
05/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	578	1	578	1	0.00
05/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	589	1	589	1	0.00
05/09/2018	R208 On 01-November-18			Bond Future	8.20	97.5650	8.1961	97.5650	29,548.00
05/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	3	0	3	0	0.00
05/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	4	0	4	0	0.00
05/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	3	0	3	0	0.00
05/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2294	2	2294	2	0.00
05/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2337	2	2337	2	0.00
05/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2315	2	2315	2	0.00
05/09/2018	R208 On 07-February-19			Bond Future	8.33	99.4463	8.3295	99.4463	0.00
05/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	20	0	20	0	0.00
05/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	19	0	19	0	0.00
05/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	19	0	19	0	0.00
05/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2405	2	2405	2	0.00
05/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2442	2	2442	2	0.00
05/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2423	2	2423	2	0.00
05/09/2018	R208 On 02-May-19			Bond Future	8.47	97.6986	8.4657	97.6986	0.00
05/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	406	0	406	0	0.00
05/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	413	0	413	0	0.00
05/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	421	0	421	0	0.00
05/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1143	1	1143	1	0.00
05/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1162	1	1162	1	0.00
05/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1153	1	1153	1	0.00
05/09/2018	R209 On 01-November-18			Bond Future	9.95	70.3125	9.9459	70.3125	126,637.00
05/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	24	0	24	0	2,000.00
05/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69440	69	69440	69	0.00
05/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69440	69	69440	69	0.00
05/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1568	2	1568	2	0.00
05/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	39	0	39	0	0.00
05/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1670	2	1670	2	0.00
05/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	677	1	677	1	2,000.00
05/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	382	0	382	0	0.00
05/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1112	1	1112	1	0.00
05/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	411	0	411	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
05/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69440	69	69440	69	0.00
05/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	226	0	226	0	0.00
05/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1602	2	1602	2	0.00
05/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1470	2	1470	2	0.00
05/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4126	4	4126	4	0.00
05/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	41	0	41	0	760.00
05/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1168	1	1168	1	0.00
05/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1839	2	1839	2	0.00
05/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6459	6	6459	6	0.00
05/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3368	3	3368	3	0.00
05/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	359	0	359	0	0.00
05/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1507	2	1507	2	0.00
05/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6528	7	6528	7	0.00
05/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1331	1	1331	1	5,850.00
05/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2642	3	2642	3	0.00
05/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3473	4	3473	4	760.00
05/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1911	2	1911	2	760.00
05/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1417	2	1417	2	0.00
05/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1388	1	1388	1	2,000.00
05/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	4197	4	4197	4	0.00
05/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	7163	7	7163	7	0.00
05/09/2018	R209 On 07-February-19			Bond Future	10.03	71.6682	10.0270	71.6682	340.00
05/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	346	0	346	0	0.00
05/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	354	0	354	0	0.00
05/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3167	3	3167	3	0.00
05/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	338	0	338	0	0.00
05/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1251	1	1251	1	4,000.00
05/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	421	0	421	0	4,000.00
05/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6966	7	6966	7	0.00
05/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7524	8	7524	8	0.00
05/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4372	4	4372	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
05/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7460	8	7460	8	0.00
05/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7396	7	7396	7	0.00
05/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	2106	2	2106	2	4,000.00
05/09/2018	R209 On 02-May-19			Bond Future	10.10	69.7108	10.0974	69.7108	0.00
05/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2148	2	2148	2	0.00
05/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2122	2	2122	2	0.00
05/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2174	2	2174	2	0.00
05/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4753	5	4753	5	0.00
05/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4714	5	4714	5	0.00
05/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4676	5	4676	5	0.00
05/09/2018	R210 On 01-November-18			Bond Future	184.37	184.3642	184.3706	184.3642	2,414.00
05/09/2018	R210 On 07-February-19			Bond Future	187.96	187.9572	187.9650	187.9572	0.00
05/09/2018	R210 On 02-May-19			Bond Future	188.57	188.5590	188.5675	188.5590	0.00
05/09/2018	R212 On 01-November-18			Bond Future	155.35	155.5440	155.3455	155.5440	3,476.00
05/09/2018	R212 On 07-February-19			Bond Future	156.22	156.4202	156.2189	156.4202	0.00
05/09/2018	R212 On 02-May-19			Bond Future	158.84	159.0470	158.8428	159.0470	0.00
05/09/2018	R213 On 01-November-18			Bond Future	9.75	81.7776	9.7517	81.7776	32,893.00
05/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	20	0	20	0	0.00
05/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	19	0	19	0	0.00
05/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	18	0	18	0	0.00
05/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	7151	7	7151	7	0.00
05/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	7218	7	7218	7	0.00
05/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	7083	7	7083	7	0.00
05/09/2018	R213 On 07-February-19			Bond Future	9.84	83.3545	9.8443	83.3545	112.00
05/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	258	0	258	0	0.00
05/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	264	0	264	0	0.00
05/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	270	0	270	0	0.00
05/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7610	8	7610	8	0.00
05/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7549	8	7549	8	0.00
05/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7671	8	7671	8	0.00
05/09/2018	R213 On 02-May-19			Bond Future	9.92	81.1919	9.9209	81.1919	0.00
05/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1925	2	1925	2	0.00
05/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1900	2	1900	2	0.00
05/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1874	2	1874	2	0.00

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05/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4500	4	4500	4	0.00
05/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4536	4	4536	4	0.00
05/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4463	4	4463	4	0.00
05/09/2018	R214 On 01-November-18			Bond Future	10.10	69.5332	10.1019	69.5332	28,493.00
05/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	16	0	16	0	0.00
05/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	17	0	17	0	0.00
05/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	18	0	18	0	0.00
05/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7838	8	7838	8	0.00
05/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7991	8	7991	8	0.00
05/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7915	8	7915	8	0.00
05/09/2018	R214 On 07-February-19			Bond Future	10.19	70.8741	10.1853	70.8741	0.00
05/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	302	0	302	0	0.00
05/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	309	0	309	0	0.00
05/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	294	0	294	0	0.00
05/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8409	8	8409	8	0.00
05/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8339	8	8339	8	0.00
05/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8270	8	8270	8	0.00
05/09/2018	R214 On 02-May-19			Bond Future	10.25	68.7575	10.2537	68.7575	0.00
05/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2303	2	2303	2	0.00
05/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2249	2	2249	2	0.00
05/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2276	2	2276	2	0.00
05/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4850	5	4850	5	0.00
05/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4810	5	4810	5	0.00
05/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4890	5	4890	5	0.00
05/09/2018	R248 On 01-November-18			Bond Future	10.14	88.7236	10.1377	88.7236	99,873.00
05/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	13	0	13	0	0.00
05/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	15	0	15	0	0.00
05/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	14	0	14	0	0.00
05/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	10183	10	10183	10	0.00
05/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	10084	10	10084	10	0.00
05/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10282	10	10282	10	0.00
05/09/2018	R248 On 07-February-19			Bond Future	10.22	90.4345	10.2226	90.4345	0.00
05/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	323	0	323	0	0.00
05/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	315	0	315	0	0.00



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05/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	332	0	332	0	0.00
05/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10682	11	10682	11	0.00
05/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10864	11	10864	11	0.00
05/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10773	11	10773	11	0.00
05/09/2018	R248 On 02-May-19			Bond Future	10.29	87.5025	10.2923	87.5025	0.00
05/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2818	3	2818	3	0.00
05/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2852	3	2852	3	0.00
05/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2784	3	2784	3	0.00
05/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	6023	6	6023	6	0.00
05/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	6126	6	6126	6	0.00
05/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	6074	6	6074	6	0.00