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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
06/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	2025 On 01-November-18			Bond Future	132.12	132.0420	132.1213	132.0420	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
06/09/2018	2025 On 07-February-19			Bond Future	133.28	133.2018	133.2818	133.2018	0.00
06/09/2018	2025 On 02-May-19			Bond Future	135.52	135.4391	135.5187	135.4391	0.00
06/09/2018	2029 On 01-November-18			Bond Future	99.64	99.8701	99.6364	99.8701	2,210.00
06/09/2018	2029 On 07-February-19			Bond Future	101.58	101.8171	101.5781	101.8171	0.00
06/09/2018	2029 On 02-May-19			Bond Future	102.21	102.4548	102.2106	102.4548	0.00
06/09/2018	2030 On 01-November-18			Bond Future	9.61	90.8731	9.6138	90.8731	54,440.00
06/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	23	0	23	0	0.00
06/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	25	0	25	0	0.00
06/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	24	0	24	0	0.00
06/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6768	7	6768	7	0.00
06/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6836	7	6836	7	0.00
06/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6701	7	6701	7	0.00
06/09/2018	2030 On 07-February-19			Bond Future	9.70	88.6165	9.7033	88.6165	167.00
06/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	302	0	302	0	0.00
06/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	310	0	310	0	0.00
06/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	593	1	593	1	1,920.00
06/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2140	2	2140	2	1,920.00
06/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	317	0	317	0	0.00
06/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1585	1	1585	1	0.00
06/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	364	0	364	0	0.00
06/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2778	3	2778	3	0.00
06/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7244	8	7244	8	0.00
06/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6824	7	6824	7	0.00
06/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7184	7	7184	7	0.00
06/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3474	4	3474	4	0.00
06/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5717	6	5717	6	0.00
06/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7305	8	7305	8	0.00
06/09/2018	2030 On 02-May-19			Bond Future	9.79	90.0885	9.7860	90.0885	0.00
06/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2031	2	2031	2	0.00
06/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2083	2	2083	2	0.00
06/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2057	2	2057	2	0.00
06/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4427	5	4427	5	0.00
06/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4390	5	4390	5	0.00
06/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4464	5	4464	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
06/09/2018	2032 On 01-November-18			Bond Future	9.80	89.0763	9.8004	89.0763	40,851.00
06/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	20	0	20	0	0.00
06/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	21	0	21	0	0.00
06/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	19	0	19	0	0.00
06/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7550	8	7550	8	0.00
06/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7475	8	7475	8	0.00
06/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7401	8	7401	8	0.00
06/09/2018	2032 On 07-February-19			Bond Future	9.89	90.7945	9.8916	90.7945	456.00
06/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	341	0	341	0	0.00
06/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	333	0	333	0	0.00
06/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	326	0	326	0	0.00
06/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7952	8	7952	8	0.00
06/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8019	8	8019	8	0.00
06/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7885	8	7885	8	0.00
06/09/2018	2032 On 02-May-19			Bond Future	9.97	88.1477	9.9715	88.1477	0.00
06/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2330	2	2330	2	0.00
06/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2359	2	2359	2	0.00
06/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2387	2	2387	2	0.00
06/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4660	5	4660	5	0.00
06/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4740	5	4740	5	0.00
06/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4700	5	4700	5	0.00
06/09/2018	2033 On 01-November-18			Bond Future	101.69	101.6920	101.6935	101.6920	6,373.00
06/09/2018	2033 On 07-February-19			Bond Future	103.68	103.6746	103.6754	103.6746	0.00
06/09/2018	2033 On 02-May-19			Bond Future	104.27	104.2714	104.2710	104.2714	0.00
06/09/2018	2037 On 01-November-18			Bond Future	10.00	89.4434	9.9968	89.4434	52,651.00
06/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	30	0	30	0	0.00
06/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	34	0	34	0	0.00
06/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	32	0	32	0	0.00
06/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7867	8	7867	8	0.00
06/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7784	8	7784	8	0.00
06/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7951	8	7951	8	0.00
06/09/2018	2037 On 07-February-19			Bond Future	10.08	86.9086	10.0819	86.9086	650.00
06/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	417	0	417	0	0.00
06/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	427	0	427	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
06/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	437	0	437	0	0.00
06/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8440	9	8440	9	0.00
06/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8590	9	8590	9	0.00
06/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8515	9	8515	9	0.00
06/09/2018	2037 On 02-May-19			Bond Future	10.16	88.3522	10.1591	88.3522	0.00
06/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2607	2	2607	2	0.00
06/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2638	2	2638	2	0.00
06/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2576	2	2576	2	0.00
06/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5333	6	5333	6	0.00
06/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5288	6	5288	6	0.00
06/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5243	5	5243	5	0.00
06/09/2018	2038 On 01-November-18			Bond Future	122.19	122.3724	122.1880	122.3724	9,825.00
06/09/2018	2038 On 07-February-19			Bond Future	122.98	123.1669	122.9780	123.1669	0.00
06/09/2018	2038 On 02-May-19			Bond Future	125.04	125.2358	125.0420	125.2358	0.00
06/09/2018	2040 On 01-November-18			Bond Future	10.07	92.7576	10.0664	92.7576	25,392.00
06/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	32	0	32	0	0.00
06/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	66	0	66	0	3,940.00
06/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	945	1	945	1	1,770.00
06/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	30	0	30	0	0.00
06/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	1	0	1	0	2,950.00
06/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	36	0	36	0	2,950.00
06/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	34	0	34	0	0.00
06/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1607	1	1607	1	3,940.00
06/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8384	9	8384	9	0.00
06/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8656	9	8656	9	0.00
06/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14160	14	14160	14	0.00
06/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2144	2	2144	2	0.00
06/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8474	9	8474	9	0.00
06/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3131	3	3131	3	0.00
06/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8565	9	8565	9	0.00
06/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7494	8	7494	8	0.00
06/09/2018	2040 On 07-February-19			Bond Future	10.15	90.0363	10.1508	90.0363	100.00
06/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	428	0	428	0	0.00
06/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	449	0	449	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
06/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	438	0	438	0	0.00
06/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9241	10	9241	10	0.00
06/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9323	10	9323	10	0.00
06/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9160	9	9160	9	0.00
06/09/2018	2040 On 02-May-19			Bond Future	10.23	91.5318	10.2272	91.5318	0.00
06/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2917	3	2917	3	0.00
06/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2883	3	2883	3	0.00
06/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2849	3	2849	3	0.00
06/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5583	6	5583	6	0.00
06/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5631	6	5631	6	0.00
06/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5536	6	5536	6	0.00
06/09/2018	2044 On 01-November-18			Bond Future	10.11	89.6710	10.1051	89.6710	38,979.00
06/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	30	0	30	0	0.00
06/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	32	0	32	0	0.00
06/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	34	0	34	0	0.00
06/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8605	9	8605	9	0.00
06/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8512	9	8512	9	0.00
06/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8698	9	8698	9	0.00
06/09/2018	2044 On 07-February-19			Bond Future	10.19	87.0153	10.1869	87.0153	108.00
06/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	455	0	455	0	0.00
06/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	466	0	466	0	0.00
06/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	445	0	445	0	0.00
06/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9373	10	9373	10	0.00
06/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9289	10	9289	10	0.00
06/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9206	10	9206	10	0.00
06/09/2018	2044 On 02-May-19			Bond Future	10.26	88.4607	10.2608	88.4607	0.00
06/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2853	3	2853	3	0.00
06/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2922	3	2922	3	0.00
06/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2888	3	2888	3	0.00
06/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5689	6	5689	6	0.00
06/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5738	6	5738	6	0.00
06/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5787	6	5787	6	0.00
06/09/2018	2046 On 01-November-18			Bond Future	115.01	115.0040	115.0059	115.0040	12,067.00
06/09/2018	2046 On 07-February-19			Bond Future	117.25	117.2460	117.2471	117.2460	0.00

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06/09/2018	2046 On 02-May-19			Bond Future	117.53	117.5302	117.5298	117.5302	0.00
06/09/2018	2050 On 01-November-18			Bond Future	120.76	120.7590	120.7608	120.7590	9,987.00
06/09/2018	2050 On 07-February-19			Bond Future	121.34	121.3417	121.3430	121.3417	0.00
06/09/2018	2050 On 02-May-19			Bond Future	123.38	123.3799	123.3793	123.3799	0.00
06/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	AL37 On 01-November-18			Index Future	586.53	585.8550	586.5280	585.8550	0.00
06/09/2018	AL37 On 07-February-19			Index Future	597.84	597.1560	597.8390	597.1560	0.00
06/09/2018	AL37 On 02-May-19			Index Future	607.77	607.0800	607.7670	607.0800	0.00
06/09/2018	AL7T On 01-November-18			Index Future	677.20	675.4940	677.1990	675.4940	0.00
06/09/2018	AL7T On 07-February-19			Index Future	690.26	688.5240	690.2590	688.5240	0.00
06/09/2018	AL7T On 02-May-19			Index Future	701.72	699.9660	701.7210	699.9660	0.00
06/09/2018	ALBI On 01-November-18			Index Future	612.35	610.5090	612.3540	610.5090	865.00
06/09/2018	ALBI On 07-February-19			Index Future	624.16	622.2860	624.1630	622.2860	57.00
06/09/2018	ALBI On 02-May-19			Index Future	634.53	632.6270	634.5280	632.6270	0.00
06/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2018	ES33 On 01-November-18			Bond Future	11.24	74.0550	11.2423	74.0550	9,466.00
06/09/2018	ES33 On 07-February-19			Bond Future	11.38	75.4835	11.3848	75.4835	0.00
06/09/2018	ES33 On 02-May-19			Bond Future	11.51	72.9482	11.5067	72.9482	0.00
06/09/2018	ES42 On 01-November-18			Bond Future	11.46	76.0592	11.4606	76.0592	7,957.00
06/09/2018	ES42 On 07-February-19			Bond Future	11.59	77.5262	11.5949	77.5262	0.00
06/09/2018	ES42 On 02-May-19			Bond Future	11.72	74.5541	11.7155	74.5541	0.00
06/09/2018	GOVI On 01-November-18			GOVI	606.62	604.6790	606.6200	604.6790	463.00
06/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	468700	49	468700	49	0.00
06/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	468900	49	468900	49	0.00
06/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	468800	49	468800	49	0.00
06/09/2018	GOVI On 07-February-19			GOVI	618.32	616.3430	618.3180	616.3430	0.00
06/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	481920	50	481920	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
06/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	482020	50	482020	50	0.00
06/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	482120	50	482120	50	0.00
06/09/2018	GOVI On 02-May-19			GOVI	628.59	626.5860	628.5860	626.5860	0.00
06/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
06/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	192940	21	192940	21	0.00
06/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	192740	21	192740	21	0.00
06/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	192840	21	192840	21	0.00
06/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2018	IGOV On 01-November-18			Index Future	251.98	252.0200	251.9820	252.0200	746.00
06/09/2018	IGOV On 07-February-19			Index Future	256.89	256.9340	256.8930	256.9340	0.00
06/09/2018	IGOV On 02-May-19			Index Future	261.21	261.2500	261.2050	261.2500	0.00
06/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
06/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
06/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.6400	99.6300	99.6400	0.00
06/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.14	102.1600	102.1400	102.1600	0.00
06/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.13	100.1600	100.1300	100.1600	0.00
06/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
06/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
06/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3800	99.3700	99.3800	0.00
06/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
06/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.14	102.1600	102.1400	102.1600	0.00
06/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.22	103.2600	103.2200	103.2600	0.00
06/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.40	99.4600	99.4000	99.4600	0.00
06/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.12	103.1900	103.1200	103.1900	0.00
06/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.29	100.3800	100.2900	100.3800	0.00
06/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.26	97.3700	97.2600	97.3700	0.00
06/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.61	96.7300	96.6100	96.7300	0.00
06/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.92	96.0600	95.9200	96.0600	0.00
06/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.23	96.3700	96.2300	96.3700	0.00
06/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.53	98.6500	98.5300	98.6500	51.00
06/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.76	98.8600	98.7600	98.8600	0.00
06/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.08	100.1500	100.0800	100.1500	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
06/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.09	104.1500	104.0900	104.1500	0.00
06/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.43	105.5000	105.4300	105.5000	0.00
06/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.97	99.0500	98.9700	99.0500	0.00
06/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.06	105.1500	105.0600	105.1500	0.00
06/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.69	100.8000	100.6900	100.8000	0.00
06/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.09	98.2400	98.0900	98.2400	0.00
06/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.21	95.3500	95.2100	95.3500	0.00
06/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.04	94.1700	94.0400	94.1700	0.00
06/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.24	96.3700	96.2400	96.3700	0.00
06/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.02	100.1400	100.0200	100.1400	0.00
06/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.65	98.7800	98.6500	98.7800	0.00
06/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.74	100.8700	100.7400	100.8700	0.00
06/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.16	106.2800	106.1600	106.2800	0.00
06/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.54	106.6700	106.5400	106.6700	0.00
06/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.22	100.3500	100.2200	100.3500	0.00
06/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.31	107.4400	107.3100	107.4400	0.00
06/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.03	101.1700	101.0300	101.1700	0.00
06/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
06/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
06/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
06/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
06/09/2018	R023 On 01-November-18			Bond Future	8.67	98.0429	8.6717	98.0429	38,272.00
06/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6382	6	6382	6	0.00
06/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6350	6	6350	6	0.00
06/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6318	6	6318	6	0.00
06/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
06/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
06/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
06/09/2018	R023 On 07-February-19			Bond Future	8.79	99.9342	8.7903	99.9342	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
06/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5731	6	5731	6	0.00
06/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5788	6	5788	6	0.00
06/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5760	6	5760	6	0.00
06/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	116	0	116	0	0.00
06/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	114	0	114	0	0.00
06/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	118	0	118	0	0.00
06/09/2018	R023 On 02-May-19			Bond Future	8.89	97.6672	8.8929	97.6672	0.00
06/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	912	1	912	1	0.00
06/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	898	1	898	1	0.00
06/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	885	1	885	1	0.00
06/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2287	2	2287	2	0.00
06/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2305	2	2305	2	0.00
06/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2269	2	2269	2	0.00
06/09/2018	R035 On 01-November-18			Bond Future	9.94	92.7878	9.9406	92.7878	73,994.00
06/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	27	0	27	0	0.00
06/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	25	0	25	0	0.00
06/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	24	0	24	0	0.00
06/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8078	8	8078	8	0.00
06/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8161	8	8161	8	0.00
06/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7995	8	7995	8	0.00
06/09/2018	R035 On 07-February-19			Bond Future	10.03	94.5777	10.0329	94.5777	298.00
06/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	372	0	372	0	0.00
06/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	390	0	390	0	0.00
06/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	381	0	381	0	0.00
06/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8724	9	8724	9	0.00
06/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8649	9	8649	9	0.00
06/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8799	9	8799	9	0.00
06/09/2018	R035 On 02-May-19			Bond Future	10.11	91.6516	10.1091	91.6516	0.00
06/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2529	2	2529	2	0.00
06/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2560	2	2560	2	0.00
06/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2497	2	2497	2	0.00
06/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5308	6	5308	6	0.00
06/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5219	5	5219	5	0.00
06/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5264	5	5264	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
06/09/2018	R186 On 01-November-18			Bond Future	9.23	110.8128	9.2342	110.8128	67,825.00
06/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	117	0	117	0	0.00
06/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	83	0	83	0	5,000.00
06/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	520	0	520	0	0.00
06/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1042	1	1042	1	0.00
06/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	111	0	111	0	0.00
06/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	123	0	123	0	0.00
06/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	5	0	5	0	5,000.00
06/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2512	3	2512	3	2,500.00
06/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1599	2	1599	2	5,000.00
06/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4429	5	4429	5	0.00
06/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7868	8	7868	8	0.00
06/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4316	5	4316	5	0.00
06/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4372	5	4372	5	0.00
06/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4774	5	4774	5	0.00
06/09/2018	R186 On 07-February-19			Bond Future	9.33	107.6455	9.3335	107.6455	719.00
06/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	226	0	226	0	0.00
06/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	452	0	452	0	1,000.00
06/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	237	0	237	0	0.00
06/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	843	1	843	1	1,170.00
06/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2012	2	2012	2	1,170.00
06/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	288	0	288	0	210.00
06/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4231	4	4231	4	0.00
06/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1551	1	1551	1	0.00
06/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	231	0	231	0	0.00
06/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4313	4	4313	4	0.00
06/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6409	7	6409	7	0.00
06/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6963	7	6963	7	0.00
06/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5354	6	5354	6	0.00
06/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1059	1	1059	1	1,000.00
06/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4125	4	4125	4	0.00
06/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6851	7	6851	7	0.00
06/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2375	3	2375	3	0.00
06/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2895	3	2895	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
06/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6907	7	6907	7	0.00
06/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1032	1	1032	1	1,170.00
06/09/2018	R186 On 02-May-19			Bond Future	9.42	109.4337	9.4240	109.4337	0.00
06/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1736	2	1736	2	0.00
06/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1712	2	1712	2	0.00
06/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1689	2	1689	2	0.00
06/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3987	4	3987	4	0.00
06/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	4021	4	4021	4	0.00
06/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3954	4	3954	4	0.00
06/09/2018	R197 On 01-November-18			Bond Future	300.72	300.4414	300.7166	300.4414	2,353.00
06/09/2018	R197 On 07-February-19			Bond Future	299.23	298.9482	299.2268	298.9482	0.00
06/09/2018	R197 On 02-May-19			Bond Future	304.25	303.9693	304.2487	303.9693	0.00
06/09/2018	R202 On 01-November-18			Bond Future	233.80	234.0724	233.8003	234.0724	10,129.00
06/09/2018	R202 On 07-February-19			Bond Future	234.45	234.7314	234.4525	234.7314	0.00
06/09/2018	R202 On 02-May-19			Bond Future	238.39	238.6741	238.3876	238.6741	0.00
06/09/2018	R207 On 01-November-18			Bond Future	7.89	101.4714	7.8887	101.4714	19,671.00
06/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	1	0	0.00
06/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	1	0	0.00
06/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	1	0	0.00
06/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1290	1	1290	1	0.00
06/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1278	1	1278	1	0.00
06/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1267	1	1267	1	0.00
06/09/2018	R207 On 07-February-19			Bond Future	8.08	99.7837	8.0773	99.7837	0.00
06/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
06/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
06/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
06/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1368	1	1368	1	0.00
06/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1376	1	1376	1	0.00
06/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1359	1	1359	1	0.00
06/09/2018	R207 On 02-May-19			Bond Future	8.37	101.4414	8.3727	101.4414	0.00
06/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	48	0	48	0	0.00
06/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	51	0	51	0	0.00
06/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	50	0	50	0	0.00
06/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	545	1	545	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
06/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	540	1	540	1	0.00
06/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	550	1	550	1	0.00
06/09/2018	R208 On 01-November-18			Bond Future	8.16	97.5835	8.1574	97.5835	29,548.00
06/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	4	0	4	0	0.00
06/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	4	0	4	0	0.00
06/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	4	0	4	0	0.00
06/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2214	2	2214	2	0.00
06/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2256	2	2256	2	0.00
06/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2235	2	2235	2	0.00
06/09/2018	R208 On 07-February-19			Bond Future	8.29	99.4658	8.2857	99.4658	0.00
06/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	23	0	23	0	0.00
06/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	22	0	22	0	0.00
06/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	21	0	21	0	0.00
06/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2325	2	2325	2	0.00
06/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2363	2	2363	2	0.00
06/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2344	2	2344	2	0.00
06/09/2018	R208 On 02-May-19			Bond Future	8.42	97.7188	8.4170	97.7188	0.00
06/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	433	0	433	0	0.00
06/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	441	0	441	0	0.00
06/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	449	0	449	0	0.00
06/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1089	1	1089	1	0.00
06/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1107	1	1107	1	0.00
06/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1098	1	1098	1	0.00
06/09/2018	R209 On 01-November-18			Bond Future	9.90	70.3280	9.8993	70.3280	127,327.00
06/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69735	69	69735	69	0.00
06/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	29	0	29	0	2,000.00
06/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69735	69	69735	69	0.00
06/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1715	2	1715	2	0.00
06/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	47	0	47	0	0.00
06/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1822	2	1822	2	0.00
06/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	759	1	759	1	2,000.00
06/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	435	0	435	0	0.00
06/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1229	1	1229	1	0.00
06/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69735	69	69735	69	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
06/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	262	0	262	0	0.00
06/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1750	2	1750	2	0.00
06/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	467	0	467	0	0.00
06/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4367	4	4367	4	0.00
06/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1289	1	1289	1	0.00
06/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	49	0	49	0	760.00
06/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1611	1	1611	1	0.00
06/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1354	2	1354	2	0.00
06/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3130	3	3130	3	0.00
06/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1665	2	1665	2	0.00
06/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6172	6	6172	6	0.00
06/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	306	0	306	0	0.00
06/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6242	7	6242	7	0.00
06/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1189	1	1189	1	5,850.00
06/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2429	3	2429	3	0.00
06/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3232	3	3232	3	760.00
06/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1269	1	1269	1	0.00
06/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1733	2	1733	2	760.00
06/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1242	1	1242	1	2,000.00
06/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3938	4	3938	4	0.00
06/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6873	7	6873	7	0.00
06/09/2018	R209 On 07-February-19			Bond Future	9.98	71.6845	9.9788	71.6845	340.00
06/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	381	0	381	0	0.00
06/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	390	0	390	0	0.00
06/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3336	3	3336	3	0.00
06/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	373	0	373	0	0.00
06/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1343	1	1343	1	4,000.00
06/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	463	0	463	0	4,000.00
06/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6708	7	6708	7	0.00
06/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7259	8	7259	8	0.00
06/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4165	4	4165	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
06/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7195	7	7195	7	0.00
06/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7133	7	7133	7	0.00
06/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1976	2	1976	2	4,000.00
06/09/2018	R209 On 02-May-19			Bond Future	10.05	69.7275	10.0480	69.7275	0.00
06/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2265	2	2265	2	0.00
06/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2238	2	2238	2	0.00
06/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2292	2	2292	2	0.00
06/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4565	5	4565	5	0.00
06/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4527	5	4527	5	0.00
06/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4490	5	4490	5	0.00
06/09/2018	R210 On 01-November-18			Bond Future	184.37	184.3706	184.3729	184.3706	2,414.00
06/09/2018	R210 On 07-February-19			Bond Future	187.97	187.9650	187.9660	187.9650	0.00
06/09/2018	R210 On 02-May-19			Bond Future	188.57	188.5675	188.5662	188.5675	0.00
06/09/2018	R212 On 01-November-18			Bond Future	155.35	155.3455	155.3460	155.3455	3,476.00
06/09/2018	R212 On 07-February-19			Bond Future	156.22	156.2189	156.2184	156.2189	0.00
06/09/2018	R212 On 02-May-19			Bond Future	158.84	158.8428	158.8403	158.8428	0.00
06/09/2018	R213 On 01-November-18			Bond Future	9.70	81.7942	9.7048	81.7942	32,893.00
06/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	24	0	24	0	0.00
06/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	23	0	23	0	0.00
06/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	22	0	22	0	0.00
06/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6868	7	6868	7	0.00
06/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6935	7	6935	7	0.00
06/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6800	7	6800	7	0.00
06/09/2018	R213 On 07-February-19			Bond Future	9.80	83.3720	9.7957	83.3720	112.00
06/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	286	0	286	0	0.00
06/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	293	0	293	0	0.00
06/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	300	0	300	0	0.00
06/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7346	8	7346	8	0.00
06/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7286	8	7286	8	0.00
06/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7407	8	7407	8	0.00
06/09/2018	R213 On 02-May-19			Bond Future	9.87	81.2099	9.8709	81.2099	0.00
06/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2035	2	2035	2	0.00
06/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	2009	2	2009	2	0.00
06/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1983	2	1983	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
06/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4313	4	4313	4	0.00
06/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4349	5	4349	5	0.00
06/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4278	4	4278	4	0.00
06/09/2018	R214 On 01-November-18			Bond Future	10.06	69.4830	10.0603	69.4830	28,493.00
06/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	18	0	18	0	0.00
06/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	20	0	20	0	0.00
06/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	21	0	21	0	0.00
06/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7570	8	7570	8	0.00
06/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7723	8	7723	8	0.00
06/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7647	8	7647	8	0.00
06/09/2018	R214 On 07-February-19			Bond Future	10.14	70.8233	10.1424	70.8233	0.00
06/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	329	0	329	0	0.00
06/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	337	0	337	0	0.00
06/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	321	0	321	0	0.00
06/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8159	8	8159	8	0.00
06/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8090	8	8090	8	0.00
06/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8021	8	8021	8	0.00
06/09/2018	R214 On 02-May-19			Bond Future	10.21	68.7061	10.2098	68.7061	0.00
06/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2412	2	2412	2	0.00
06/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2356	2	2356	2	0.00
06/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2384	2	2384	2	0.00
06/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4678	5	4678	5	0.00
06/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4639	5	4639	5	0.00
06/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4718	5	4718	5	0.00
06/09/2018	R248 On 01-November-18			Bond Future	10.10	88.6600	10.0961	88.6600	99,873.00
06/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	16	0	16	0	0.00
06/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	18	0	18	0	0.00
06/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	17	0	17	0	0.00
06/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9841	10	9841	10	0.00
06/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9742	10	9742	10	0.00
06/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9940	10	9940	10	0.00
06/09/2018	R248 On 07-February-19			Bond Future	10.18	90.3703	10.1796	90.3703	0.00
06/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	355	0	355	0	0.00
06/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	364	0	364	0	0.00



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06/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	346	0	346	0	0.00
06/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10363	11	10363	11	0.00
06/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10543	11	10543	11	0.00
06/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10453	11	10453	11	0.00
06/09/2018	R248 On 02-May-19			Bond Future	10.25	87.4376	10.2481	87.4376	0.00
06/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2955	3	2955	3	0.00
06/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2991	3	2991	3	0.00
06/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2920	3	2920	3	0.00
06/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5805	6	5805	6	0.00
06/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5906	6	5906	6	0.00
06/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5855	6	5855	6	0.00