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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	2025 On 01-November-18			Bond Future	132.46	132.3250	132.4607	132.3250	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
08/10/2018	2025 On 07-February-19			Bond Future	133.63	133.4861	133.6252	133.4861	0.00
08/10/2018	2025 On 02-May-19			Bond Future	135.86	135.7251	135.8644	135.7251	0.00
08/10/2018	2029 On 01-November-18			Bond Future	100.75	100.7359	100.7511	100.7359	2,938.00
08/10/2018	2029 On 07-February-19			Bond Future	102.71	102.6967	102.7127	102.6967	0.00
08/10/2018	2029 On 02-May-19			Bond Future	103.36	103.3467	103.3614	103.3467	0.00
08/10/2018	2030 On 01-November-18			Bond Future	9.71	90.8497	9.7091	90.8497	55,144.00
08/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	5	0	5	0	0.00
08/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	615	1	615	1	0.00
08/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7339	7	7339	7	0.00
08/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7409	7	7409	7	0.00
08/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1296	1	1296	1	0.00
08/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5232	5	5232	5	0.00
08/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7270	7	7270	7	0.00
08/10/2018	2030 On 07-February-19			Bond Future	9.80	88.5874	9.8034	88.5874	167.00
08/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	656	0	656	0	4,000.00
08/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1756	0	1756	0	4,000.00
08/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	118	0	118	0	0.00
08/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	122	0	122	0	0.00
08/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	304	0	304	0	1,920.00
08/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3613	0	3613	0	0.00
08/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	156	0	156	0	0.00
08/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	127	0	127	0	0.00
08/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1535	2	1535	2	1,920.00
08/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1059	1	1059	1	0.00
08/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7229	7	7229	7	0.00
08/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	6040	6	6040	6	0.00
08/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3560	3	3560	3	0.00
08/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7605	7	7605	7	0.00
08/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2784	3	2784	3	0.00
08/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7668	7	7668	7	0.00
08/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7732	7	7732	7	0.00

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08/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1244	0	1244	0	4,000.00
08/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4561	0	4561	0	0.00
08/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2511	0	2511	0	0.00
08/10/2018	2030 On 02-May-19			Bond Future	9.89	90.0585	9.8896	90.0585	0.00
08/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1463	2	1463	2	0.00
08/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1508	2	1508	2	0.00
08/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1486	2	1486	2	0.00
08/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4477	4	4477	4	0.00
08/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4437	4	4437	4	0.00
08/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4517	4	4517	4	0.00
08/10/2018	2032 On 01-November-18			Bond Future	9.91	88.9564	9.9097	88.9564	42,728.00
08/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	8266	8	8266	8	0.00
08/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	8191	8	8191	8	0.00
08/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	8115	8	8115	8	0.00
08/10/2018	2032 On 07-February-19			Bond Future	10.01	90.6672	10.0059	90.6672	456.00
08/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	122	0	122	0	0.00
08/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	117	0	117	0	0.00
08/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	112	0	112	0	0.00
08/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8491	8	8491	8	0.00
08/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8561	8	8561	8	0.00
08/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8421	8	8421	8	0.00
08/10/2018	2032 On 02-May-19			Bond Future	10.09	88.0178	10.0896	88.0178	0.00
08/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1692	2	1692	2	0.00
08/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1717	2	1717	2	0.00
08/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1742	2	1742	2	0.00
08/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4783	5	4783	5	0.00
08/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4869	5	4869	5	0.00
08/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4826	5	4826	5	0.00
08/10/2018	2033 On 01-November-18			Bond Future	103.02	102.7467	103.0155	102.7467	6,373.00
08/10/2018	2033 On 07-February-19			Bond Future	105.02	104.7466	105.0212	104.7466	0.00
08/10/2018	2033 On 02-May-19			Bond Future	105.64	105.3590	105.6364	105.3590	0.00

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08/10/2018	2037 On 01-November-18			Bond Future	10.10	89.2193	10.1030	89.2193	52,307.00
08/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8629	8	8629	8	0.00
08/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8543	8	8543	8	0.00
08/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8714	8	8714	8	0.00
08/10/2018	2037 On 07-February-19			Bond Future	10.19	86.6751	10.1927	86.6751	1,188.00
08/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	157	0	157	0	0.00
08/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	163	0	163	0	0.00
08/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	169	0	169	0	0.00
08/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8986	9	8986	9	0.00
08/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	9143	9	9143	9	0.00
08/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	9064	9	9064	9	0.00
08/10/2018	2037 On 02-May-19			Bond Future	10.27	88.1144	10.2733	88.1144	0.00
08/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1993	2	1993	2	0.00
08/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2021	2	2021	2	0.00
08/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1965	2	1965	2	0.00
08/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5550	5	5550	5	0.00
08/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5501	5	5501	5	0.00
08/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5452	5	5452	5	0.00
08/10/2018	2038 On 01-November-18			Bond Future	122.78	122.5761	122.7807	122.5761	9,928.00
08/10/2018	2038 On 07-February-19			Bond Future	123.58	123.3706	123.5801	123.3706	0.00
08/10/2018	2038 On 02-May-19			Bond Future	125.65	125.4398	125.6508	125.4398	0.00
08/10/2018	2040 On 01-November-18			Bond Future	10.18	92.4353	10.1829	92.4353	28,542.00
08/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	1	0	1	0	3,940.00
08/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	57	0	57	0	0.00
08/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	222	0	222	0	1,770.00
08/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
08/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
08/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	604	1	604	1	3,940.00

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08/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9278	9	9278	9	0.00
08/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	15090	15	15090	15	0.00
08/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9556	9	9556	9	0.00
08/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	2071	2	2071	2	0.00
08/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9370	9	9370	9	0.00
08/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3337	3	3337	3	0.00
08/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4869	5	4869	5	0.00
08/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9463	9	9463	9	0.00
08/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8359	8	8359	8	0.00
08/10/2018	2040 On 07-February-19			Bond Future	10.27	89.7023	10.2722	89.7023	100.00
08/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	161	0	161	0	0.00
08/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	174	0	174	0	0.00
08/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	167	0	167	0	0.00
08/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9923	10	9923	10	0.00
08/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	10009	10	10009	10	0.00
08/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9838	10	9838	10	0.00
08/10/2018	2040 On 02-May-19			Bond Future	10.35	91.1920	10.3522	91.1920	0.00
08/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2135	2	2135	2	0.00
08/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2104	2	2104	2	0.00
08/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2074	2	2074	2	0.00
08/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5774	6	5774	6	0.00
08/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5826	6	5826	6	0.00
08/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5722	6	5722	6	0.00
08/10/2018	2044 On 01-November-18			Bond Future	10.20	89.5429	10.2021	89.5429	37,997.00
08/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
08/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9356	9	9356	9	0.00
08/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9261	9	9261	9	0.00
08/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9451	9	9451	9	0.00
08/10/2018	2044 On 07-February-19			Bond Future	10.29	86.8796	10.2880	86.8796	108.00
08/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	172	0	172	0	0.00
08/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	178	0	178	0	0.00
08/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	166	0	166	0	0.00

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08/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9898	10	9898	10	0.00
08/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9809	10	9809	10	0.00
08/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9720	9	9720	9	0.00
08/10/2018	2044 On 02-May-19			Bond Future	10.36	88.3224	10.3649	88.3224	0.00
08/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2132	2	2132	2	0.00
08/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2195	2	2195	2	0.00
08/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2163	2	2163	2	0.00
08/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5778	6	5778	6	0.00
08/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5830	6	5830	6	0.00
08/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5883	6	5883	6	0.00
08/10/2018	2046 On 01-November-18			Bond Future	116.55	116.5341	116.5522	116.5341	12,067.00
08/10/2018	2046 On 07-February-19			Bond Future	118.82	118.8023	118.8213	118.8023	0.00
08/10/2018	2046 On 02-May-19			Bond Future	119.13	119.1098	119.1271	119.1098	0.00
08/10/2018	2050 On 01-November-18			Bond Future	122.52	122.7551	122.5165	122.7551	10,079.00
08/10/2018	2050 On 07-February-19			Bond Future	123.13	123.3731	123.1306	123.3731	0.00
08/10/2018	2050 On 02-May-19			Bond Future	125.19	125.4425	125.1938	125.4425	0.00
08/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	AL37 On 01-November-18			Index Future	586.33	587.5200	586.3280	587.5200	0.00
08/10/2018	AL37 On 07-February-19			Index Future	597.60	598.8190	597.6010	598.8190	0.00
08/10/2018	AL37 On 02-May-19			Index Future	607.53	608.7660	607.5250	608.7660	0.00
08/10/2018	AL7T On 01-November-18			Index Future	674.06	675.9740	674.0610	675.9740	0.00
08/10/2018	AL7T On 07-February-19			Index Future	687.02	688.9730	687.0210	688.9730	0.00
08/10/2018	AL7T On 02-May-19			Index Future	698.43	700.4180	698.4290	700.4180	0.00
08/10/2018	ALBI On 01-November-18			Index Future	608.80	610.4400	608.7980	610.4400	861.00
08/10/2018	ALBI On 07-February-19			Index Future	620.50	622.1790	620.5040	622.1790	57.00
08/10/2018	ALBI On 02-May-19			Index Future	630.81	632.5140	630.8070	632.5140	0.00
08/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2018	ES33 On 01-November-18			Bond Future	11.31	74.1481	11.3123	74.1481	9,466.00
08/10/2018	ES33 On 07-February-19			Bond Future	11.46	75.5741	11.4584	75.5741	0.00
08/10/2018	ES33 On 02-May-19			Bond Future	11.58	73.0398	11.5828	73.0398	0.00
08/10/2018	ES42 On 01-November-18			Bond Future	11.54	76.0717	11.5350	76.0717	7,957.00
08/10/2018	ES42 On 07-February-19			Bond Future	11.67	77.5346	11.6730	77.5346	0.00
08/10/2018	ES42 On 02-May-19			Bond Future	11.80	74.5624	11.7964	74.5624	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
08/10/2018	GOVI On 01-November-18			GOVI	602.68	604.4410	602.6800	604.4410	461.00
08/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	508300	49	508300	49	0.00
08/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	508100	49	508100	49	0.00
08/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	508200	49	508200	49	0.00
08/10/2018	GOVI On 07-February-19			GOVI	614.27	616.0650	614.2680	616.0650	0.00
08/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	522420	50	522420	50	0.00
08/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	522520	50	522520	50	0.00
08/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	522620	50	522620	50	0.00
08/10/2018	GOVI On 02-May-19			GOVI	624.47	626.2980	624.4680	626.2980	0.00
08/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
08/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	234120	22	234120	22	0.00
08/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	233920	22	233920	22	0.00
08/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	234020	22	234020	22	0.00
08/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2018	IGOV On 01-November-18			Index Future	253.32	253.1870	253.3230	253.1870	746.00
08/10/2018	IGOV On 07-February-19			Index Future	258.26	258.1150	258.2560	258.1150	0.00
08/10/2018	IGOV On 02-May-19			Index Future	262.58	262.4450	262.5840	262.4450	0.00
08/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
08/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
08/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.09	102.0900	102.0900	102.0900	0.00
08/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.07	100.0700	100.0700	100.0700	0.00
08/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
08/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
08/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8200	99.8200	99.8200	0.00
08/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.07	102.0700	102.0700	102.0700	0.00
08/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.16	103.1400	103.1600	103.1400	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
08/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.33	99.3100	99.3300	99.3100	0.00
08/10/2018	IS02 On 22-June-20			Interest Rate Swap	103.08	103.0400	103.0800	103.0400	0.00
08/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.26	100.2000	100.2600	100.2000	0.00
08/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.23	97.1700	97.2300	97.1700	0.00
08/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.58	96.5200	96.5800	96.5200	0.00
08/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.90	95.8300	95.9000	95.8300	0.00
08/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.20	96.1300	96.2000	96.1300	0.00
08/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.51	98.4300	98.5100	98.4300	51.00
08/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.77	98.6700	98.7700	98.6700	0.00
08/10/2018	IS05 On 21-June-22			Interest Rate Swap	100.09	99.9700	100.0900	99.9700	0.00
08/10/2018	IS05 On 20-September-22			Interest Rate Swap	104.11	103.9900	104.1100	103.9900	0.00
08/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.46	105.3300	105.4600	105.3300	0.00
08/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.99	98.8500	98.9900	98.8500	0.00
08/10/2018	IS05 On 20-June-23			Interest Rate Swap	105.10	104.9500	105.1000	104.9500	0.00
08/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.74	100.5800	100.7400	100.5800	0.00
08/10/2018	IS10 On 17-December-25			Interest Rate Swap	98.31	98.0500	98.3100	98.0500	0.00
08/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.45	95.1800	95.4500	95.1800	0.00
08/10/2018	IS10 On 15-June-26			Interest Rate Swap	94.32	94.0300	94.3200	94.0300	0.00
08/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.55	96.2400	96.5500	96.2400	0.00
08/10/2018	IS10 On 21-December-26			Interest Rate Swap	100.36	100.0500	100.3600	100.0500	0.00
08/10/2018	IS10 On 15-March-27			Interest Rate Swap	99.03	98.7100	99.0300	98.7100	0.00
08/10/2018	IS10 On 21-June-27			Interest Rate Swap	101.14	100.8200	101.1400	100.8200	0.00
08/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.58	106.2600	106.5800	106.2600	0.00
08/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.99	106.6700	106.9900	106.6700	0.00
08/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.67	100.3400	100.6700	100.3400	0.00
08/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.77	107.4500	107.7700	107.4500	0.00
08/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.51	101.1800	101.5100	101.1800	0.00
08/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
08/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
08/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	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
08/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
08/10/2018	R023 On 01-November-18			Bond Future	8.69	98.3008	8.6900	98.3008	38,701.00
08/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6318	7	6318	7	0.00
08/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6286	6	6286	6	0.00
08/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6254	6	6254	6	0.00
08/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
08/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
08/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
08/10/2018	R023 On 07-February-19			Bond Future	8.81	100.1912	8.8119	100.1912	0.00
08/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5565	6	5565	6	0.00
08/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5625	6	5625	6	0.00
08/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5595	6	5595	6	0.00
08/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	22	0	0.00
08/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	21	0	21	0	0.00
08/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	23	0	23	0	0.00
08/10/2018	R023 On 02-May-19			Bond Future	8.92	97.9281	8.9160	97.9281	0.00
08/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	624	1	624	1	0.00
08/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	612	1	612	1	0.00
08/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	600	1	600	1	0.00
08/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	2072	2	2072	2	0.00
08/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	2092	2	2092	2	0.00
08/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	2052	2	2052	2	0.00
08/10/2018	R035 On 01-November-18			Bond Future	10.03	92.7293	10.0298	92.7293	74,701.00
08/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8716	8	8716	8	0.00
08/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8801	9	8801	9	0.00
08/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8631	8	8631	8	0.00
08/10/2018	R035 On 07-February-19			Bond Future	10.13	94.5126	10.1261	94.5126	298.00
08/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	135	0	135	0	0.00
08/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	144	0	144	0	0.00
08/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	139	0	139	0	0.00
08/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	9163	9	9163	9	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
08/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	9084	9	9084	9	0.00
08/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9243	9	9243	9	0.00
08/10/2018	R035 On 02-May-19			Bond Future	10.21	91.5850	10.2052	91.5850	0.00
08/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1963	2	1963	2	0.00
08/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1991	2	1991	2	0.00
08/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1935	2	1935	2	0.00
08/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5439	5	5439	5	0.00
08/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5344	5	5344	5	0.00
08/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5391	5	5391	5	0.00
08/10/2018	R186 On 01-November-18			Bond Future	9.31	110.9265	9.3118	110.9265	68,510.00
08/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	5	0	5	0	0.00
08/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	2	0	2	0	5,000.00
08/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	112	0	112	0	0.00
08/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	416	1	416	1	0.00
08/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	5	0	5	0	0.00
08/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	6	0	6	0	0.00
08/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
08/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2561	2	2561	2	2,500.00
08/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1429	1	1429	1	5,000.00
08/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4778	4	4778	4	0.00
08/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8319	8	8319	8	0.00
08/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4655	4	4655	4	0.00
08/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	5149	5	5149	5	0.00
08/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4716	4	4716	4	0.00
08/10/2018	R186 On 07-February-19			Bond Future	9.42	107.7550	9.4162	107.7550	719.00
08/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	84	0	84	0	0.00
08/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	228	0	228	0	1,000.00
08/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1457	2	1457	2	1,170.00
08/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	118	0	118	0	210.00
08/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	499	1	499	1	1,170.00
08/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3601	4	3601	4	0.00
08/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	90	0	90	0	0.00
08/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1060	1	1060	1	0.00
08/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	87	0	87	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
08/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3683	4	3683	4	0.00
08/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6711	6	6711	6	0.00
08/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	7293	7	7293	7	0.00
08/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5600	5	5600	5	0.00
08/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	7175	7	7175	7	0.00
08/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2291	2	2291	2	0.00
08/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	900	1	900	1	1,000.00
08/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4252	4	4252	4	0.00
08/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2876	3	2876	3	1,000.00
08/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	7234	7	7234	7	0.00
08/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	873	1	873	1	1,170.00
08/10/2018	R186 On 02-May-19			Bond Future	9.51	109.5447	9.5104	109.5447	0.00
08/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1300	1	1300	1	0.00
08/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1280	1	1280	1	0.00
08/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1260	1	1260	1	0.00
08/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	4034	4	4034	4	0.00
08/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	4071	4	4071	4	0.00
08/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3997	4	3997	4	0.00
08/10/2018	R197 On 01-November-18			Bond Future	300.26	300.2190	300.2640	300.2190	2,353.00
08/10/2018	R197 On 07-February-19			Bond Future	298.76	298.7153	298.7627	298.7153	0.00
08/10/2018	R197 On 02-May-19			Bond Future	303.77	303.7254	303.7690	303.7254	0.00
08/10/2018	R202 On 01-November-18			Bond Future	235.05	235.0119	235.0482	235.0119	10,129.00
08/10/2018	R202 On 07-February-19			Bond Future	235.72	235.6837	235.7218	235.6837	0.00
08/10/2018	R202 On 02-May-19			Bond Future	239.67	239.6367	239.6720	239.6367	0.00
08/10/2018	R207 On 01-November-18			Bond Future	7.51	101.9564	7.5051	101.9564	18,869.00
08/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	861	1	861	1	0.00
08/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	850	1	850	1	0.00
08/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	838	1	838	1	0.00
08/10/2018	R207 On 07-February-19			Bond Future	7.58	100.2722	7.5840	100.2722	62.00
08/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	4	0	0.00
08/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	4	0	4	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
08/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	4	0	4	0	0.00
08/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	941	1	941	1	0.00
08/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	949	1	949	1	0.00
08/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	932	1	932	1	0.00
08/10/2018	R207 On 02-May-19			Bond Future	7.71	101.9375	7.7086	101.9375	0.00
08/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	151	0	151	0	0.00
08/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	159	0	159	0	0.00
08/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	155	0	155	0	0.00
08/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	214	0	214	0	0.00
08/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	211	0	211	0	0.00
08/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	217	0	217	0	0.00
08/10/2018	R208 On 01-November-18			Bond Future	7.99	98.0904	7.9854	98.0904	29,067.00
08/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1848	2	1848	2	0.00
08/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1891	2	1891	2	0.00
08/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1869	2	1869	2	0.00
08/10/2018	R208 On 07-February-19			Bond Future	8.09	99.9768	8.0931	99.9768	0.00
08/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	17	0	17	0	0.00
08/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	17	0	17	0	0.00
08/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	17	0	17	0	0.00
08/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1956	2	1956	2	0.00
08/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1995	2	1995	2	0.00
08/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1975	2	1975	2	0.00
08/10/2018	R208 On 02-May-19			Bond Future	8.20	98.2377	8.1991	98.2377	0.00
08/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	447	0	447	0	0.00
08/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	456	0	456	0	0.00
08/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	464	0	464	0	0.00
08/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	735	1	735	1	0.00
08/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	752	1	752	1	0.00
08/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	744	1	744	1	0.00
08/10/2018	R209 On 01-November-18			Bond Future	9.99	70.3220	9.9865	70.3220	122,513.00
08/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69186	69	69186	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
08/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
08/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69186	69	69186	69	0.00
08/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	1	0	1	0	0.00
08/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1009	1	1009	1	0.00
08/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	220	0	220	0	2,000.00
08/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	79	0	79	0	0.00
08/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	518	1	518	1	0.00
08/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	914	1	914	1	0.00
08/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	90	0	90	0	0.00
08/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69186	69	69186	69	0.00
08/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	29	0	29	0	0.00
08/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	945	1	945	1	0.00
08/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	823	1	823	1	0.00
08/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3617	4	3617	4	0.00
08/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	563	1	563	1	0.00
08/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	1	0	1	0	760.00
08/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3302	3	3302	3	0.00
08/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1488	1	1488	1	0.00
08/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6673	6	6673	6	0.00
08/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	104	0	104	0	0.00
08/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	1115	1	1115	1	0.00
08/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6744	6	6744	6	0.00
08/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	925	1	925	1	5,850.00
08/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2439	2	2439	2	0.00
08/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3424	3	3424	3	760.00
08/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1571	1	1571	1	760.00
08/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	1017	1	1017	1	0.00
08/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
08/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	985	1	985	1	2,000.00
08/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
08/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4255	4	4255	4	0.00
08/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
08/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7393	7	7393	7	0.00
08/10/2018	R209 On 07-February-19			Bond Future	10.07	71.6743	10.0696	71.6743	340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	154	0	154	0	0.00
08/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	159	0	159	0	0.00
08/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2621	3	2621	3	0.00
08/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	149	0	149	0	0.00
08/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	828	1	828	1	4,000.00
08/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	199	0	199	0	4,000.00
08/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	7008	7	7008	7	0.00
08/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7599	7	7599	7	0.00
08/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4213	4	4213	4	0.00
08/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7532	7	7532	7	0.00
08/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7465	7	7465	7	0.00
08/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1824	2	1824	2	4,000.00
08/10/2018	R209 On 02-May-19			Bond Future	10.14	69.7169	10.1414	69.7169	0.00
08/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1699	2	1699	2	0.00
08/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1675	2	1675	2	0.00
08/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1723	2	1723	2	0.00
08/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4575	4	4575	4	0.00
08/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4534	4	4534	4	0.00
08/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4493	4	4493	4	0.00
08/10/2018	R210 On 01-November-18			Bond Future	185.78	185.7487	185.7770	185.7487	2,675.00
08/10/2018	R210 On 07-February-19			Bond Future	189.39	189.3641	189.3938	189.3641	0.00
08/10/2018	R210 On 02-May-19			Bond Future	190.01	189.9856	190.0128	189.9856	0.00
08/10/2018	R212 On 01-November-18			Bond Future	155.43	155.4119	155.4345	155.4119	3,476.00
08/10/2018	R212 On 07-February-19			Bond Future	156.31	156.2817	156.3055	156.2817	0.00
08/10/2018	R212 On 02-May-19			Bond Future	158.92	158.9029	158.9247	158.9029	0.00
08/10/2018	R213 On 01-November-18			Bond Future	9.81	81.6512	9.8146	81.6512	32,893.00
08/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7515	7	7515	7	0.00
08/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7584	7	7584	7	0.00
08/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7447	7	7447	7	0.00
08/10/2018	R213 On 07-February-19			Bond Future	9.91	83.2215	9.9105	83.2215	112.00
08/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	101	0	101	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
08/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	104	0	104	0	0.00
08/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	107	0	107	0	0.00
08/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7846	8	7846	8	0.00
08/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7782	8	7782	8	0.00
08/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7910	8	7910	8	0.00
08/10/2018	R213 On 02-May-19			Bond Future	9.99	81.0565	9.9895	81.0565	0.00
08/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1509	2	1509	2	0.00
08/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1486	2	1486	2	0.00
08/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1464	2	1464	2	0.00
08/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4490	4	4490	4	0.00
08/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4530	4	4530	4	0.00
08/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4451	4	4451	4	0.00
08/10/2018	R214 On 01-November-18			Bond Future	10.15	69.3805	10.1521	69.3805	28,473.00
08/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8147	8	8147	8	0.00
08/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8302	8	8302	8	0.00
08/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8224	8	8224	8	0.00
08/10/2018	R214 On 07-February-19			Bond Future	10.24	70.7149	10.2379	70.7149	0.00
08/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	126	0	126	0	0.00
08/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	130	0	130	0	0.00
08/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	121	0	121	0	0.00
08/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8571	8	8571	8	0.00
08/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8499	8	8499	8	0.00
08/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8428	8	8428	8	0.00
08/10/2018	R214 On 02-May-19			Bond Future	10.31	68.5955	10.3080	68.5955	0.00
08/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1829	2	1829	2	0.00
08/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1778	2	1778	2	0.00
08/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1804	2	1804	2	0.00
08/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4721	5	4721	5	0.00
08/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4679	5	4679	5	0.00
08/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4763	5	4763	5	0.00
08/10/2018	R248 On 01-November-18			Bond Future	10.18	88.6166	10.1774	88.6166	101,273.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
08/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10496	10	10496	10	0.00
08/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10396	10	10396	10	0.00
08/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10597	10	10597	10	0.00
08/10/2018	R248 On 07-February-19			Bond Future	10.26	90.3207	10.2645	90.3207	0.00
08/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	127	0	127	0	0.00
08/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	123	0	123	0	0.00
08/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	132	0	132	0	0.00
08/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10822	11	10822	11	0.00
08/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	11011	11	11011	11	0.00
08/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10916	11	10916	11	0.00
08/10/2018	R248 On 02-May-19			Bond Future	10.34	87.3869	10.3355	87.3869	0.00
08/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2262	2	2262	2	0.00
08/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2294	2	2294	2	0.00
08/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2229	2	2229	2	0.00
08/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5810	6	5810	6	0.00
08/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5917	6	5917	6	0.00
08/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5864	6	5864	6	0.00