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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
09/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	2025 On 01-November-18			Bond Future	132.48	132.4607	132.4807	132.4607	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
09/10/2018	2025 On 07-February-19			Bond Future	133.65	133.6252	133.6452	133.6252	0.00
09/10/2018	2025 On 02-May-19			Bond Future	135.89	135.8644	135.8858	135.8644	0.00
09/10/2018	2029 On 01-November-18			Bond Future	100.77	100.7511	100.7666	100.7511	2,938.00
09/10/2018	2029 On 07-February-19			Bond Future	102.73	102.7127	102.7280	102.7127	0.00
09/10/2018	2029 On 02-May-19			Bond Future	103.38	103.3614	103.3778	103.3614	0.00
09/10/2018	2030 On 01-November-18			Bond Future	9.65	90.5719	9.6526	90.5719	55,144.00
09/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	7	0	7	0	0.00
09/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	742	1	742	1	0.00
09/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6988	7	6988	7	0.00
09/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7057	7	7057	7	0.00
09/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1072	1	1072	1	0.00
09/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4882	5	4882	5	0.00
09/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6919	7	6919	7	0.00
09/10/2018	2030 On 07-February-19			Bond Future	9.74	88.3036	9.7447	88.3036	167.00
09/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1915	2	1915	2	4,000.00
09/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	736	1	736	1	4,000.00
09/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	138	0	138	0	0.00
09/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	143	0	143	0	0.00
09/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	349	0	349	0	1,920.00
09/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3851	4	3851	4	0.00
09/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	149	0	149	0	0.00
09/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	183	0	183	0	0.00
09/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1681	2	1681	2	1,920.00
09/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1173	1	1173	1	0.00
09/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6897	7	6897	7	0.00
09/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5726	6	5726	6	0.00
09/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3315	4	3315	4	0.00
09/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7331	8	7331	8	0.00
09/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7269	8	7269	8	0.00
09/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2572	3	2572	3	0.00
09/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7394	8	7394	8	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
09/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1124	1	1124	1	4,000.00
09/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4283	5	4283	5	0.00
09/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2312	3	2312	3	0.00
09/10/2018	2030 On 02-May-19			Bond Future	9.83	89.7695	9.8287	89.7695	0.00
09/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1585	1	1585	1	0.00
09/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1633	2	1633	2	0.00
09/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1609	1	1609	1	0.00
09/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4235	4	4235	4	0.00
09/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4197	4	4197	4	0.00
09/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4274	5	4274	5	0.00
09/10/2018	2032 On 01-November-18			Bond Future	9.85	88.6577	9.8482	88.6577	42,728.00
09/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7854	8	7854	8	0.00
09/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7778	8	7778	8	0.00
09/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7702	8	7702	8	0.00
09/10/2018	2032 On 07-February-19			Bond Future	9.94	90.3621	9.9420	90.3621	456.00
09/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	146	0	146	0	0.00
09/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	140	0	140	0	0.00
09/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	135	0	135	0	0.00
09/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8093	8	8093	8	0.00
09/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8163	9	8163	9	0.00
09/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8024	8	8024	8	0.00
09/10/2018	2032 On 02-May-19			Bond Future	10.02	87.7071	10.0236	87.7071	0.00
09/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1841	2	1841	2	0.00
09/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1867	2	1867	2	0.00
09/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1894	2	1894	2	0.00
09/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4507	5	4507	5	0.00
09/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4589	5	4589	5	0.00
09/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4548	5	4548	5	0.00
09/10/2018	2033 On 01-November-18			Bond Future	102.78	103.0155	102.7785	103.0155	6,373.00
09/10/2018	2033 On 07-February-19			Bond Future	104.78	105.0212	104.7793	105.0212	0.00
09/10/2018	2033 On 02-May-19			Bond Future	105.39	105.6364	105.3915	105.6364	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
09/10/2018	2037 On 01-November-18			Bond Future	10.05	89.0009	10.0467	89.0009	52,307.00
09/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	1	0	1	0	0.00
09/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8210	9	8210	9	0.00
09/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8124	9	8124	9	0.00
09/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8295	9	8295	9	0.00
09/10/2018	2037 On 07-February-19			Bond Future	10.13	86.4519	10.1343	86.4519	1,188.00
09/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	184	0	184	0	0.00
09/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	191	0	191	0	0.00
09/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	198	0	198	0	0.00
09/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8588	9	8588	9	0.00
09/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8743	9	8743	9	0.00
09/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8665	9	8665	9	0.00
09/10/2018	2037 On 02-May-19			Bond Future	10.21	87.8869	10.2131	87.8869	0.00
09/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2146	2	2146	2	0.00
09/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2175	2	2175	2	0.00
09/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2117	2	2117	2	0.00
09/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5267	6	5267	6	0.00
09/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5219	6	5219	6	0.00
09/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5172	5	5172	5	0.00
09/10/2018	2038 On 01-November-18			Bond Future	122.61	122.7807	122.6141	122.7807	9,928.00
09/10/2018	2038 On 07-February-19			Bond Future	123.41	123.5801	123.4097	123.5801	0.00
09/10/2018	2038 On 02-May-19			Bond Future	125.48	125.6508	125.4785	125.6508	0.00
09/10/2018	2040 On 01-November-18			Bond Future	10.12	92.1618	10.1165	92.1618	28,542.00
09/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	2	0	2	0	3,940.00
09/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	80	0	80	0	0.00
09/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	296	0	296	0	1,770.00
09/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	1	0	1	0	2,950.00
09/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
09/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	765	1	765	1	3,940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8750	9	8750	9	0.00
09/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14561	15	14561	15	0.00
09/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9028	10	9028	10	0.00
09/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1704	2	1704	2	0.00
09/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8842	9	8842	9	0.00
09/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2883	3	2883	3	0.00
09/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4364	5	4364	5	0.00
09/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8935	9	8935	9	0.00
09/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7831	8	7831	8	0.00
09/10/2018	2040 On 07-February-19			Bond Future	10.20	89.4229	10.2034	89.4229	100.00
09/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	194	0	194	0	0.00
09/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	209	0	209	0	0.00
09/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	202	0	202	0	0.00
09/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9420	10	9420	10	0.00
09/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9504	10	9504	10	0.00
09/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9336	10	9336	10	0.00
09/10/2018	2040 On 02-May-19			Bond Future	10.28	90.9073	10.2813	90.9073	0.00
09/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2333	2	2333	2	0.00
09/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2301	2	2301	2	0.00
09/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2269	2	2269	2	0.00
09/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5422	6	5422	6	0.00
09/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5472	6	5472	6	0.00
09/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5373	6	5373	6	0.00
09/10/2018	2044 On 01-November-18			Bond Future	10.15	89.2253	10.1458	89.2253	37,925.00
09/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
09/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	1	0	1	0	0.00
09/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	1	0	1	0	0.00
09/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8904	9	8904	9	0.00
09/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8809	9	8809	9	0.00
09/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8999	9	8999	9	0.00
09/10/2018	2044 On 07-February-19			Bond Future	10.23	86.5553	10.2297	86.5553	108.00
09/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	202	0	202	0	0.00
09/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	208	0	208	0	0.00
09/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	196	0	196	0	0.00

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09/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9465	10	9465	10	0.00
09/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9377	10	9377	10	0.00
09/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9290	10	9290	10	0.00
09/10/2018	2044 On 02-May-19			Bond Future	10.30	87.9920	10.3048	87.9920	0.00
09/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2299	2	2299	2	0.00
09/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2364	2	2364	2	0.00
09/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2331	2	2331	2	0.00
09/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5478	6	5478	6	0.00
09/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5529	6	5529	6	0.00
09/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5579	6	5579	6	0.00
09/10/2018	2046 On 01-November-18			Bond Future	116.57	116.5522	116.5704	116.5522	12,067.00
09/10/2018	2046 On 07-February-19			Bond Future	118.84	118.8213	118.8397	118.8213	0.00
09/10/2018	2046 On 02-May-19			Bond Future	119.15	119.1271	119.1466	119.1271	0.00
09/10/2018	2050 On 01-November-18			Bond Future	122.54	122.5165	122.5355	122.5165	10,079.00
09/10/2018	2050 On 07-February-19			Bond Future	123.15	123.1306	123.1497	123.1306	0.00
09/10/2018	2050 On 02-May-19			Bond Future	125.21	125.1938	125.2141	125.1938	0.00
09/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	AL37 On 01-November-18			Index Future	587.41	586.3280	587.4060	586.3280	0.00
09/10/2018	AL37 On 07-February-19			Index Future	598.70	597.6010	598.6990	597.6010	0.00
09/10/2018	AL37 On 02-May-19			Index Future	608.64	607.5250	608.6440	607.5250	0.00
09/10/2018	AL7T On 01-November-18			Index Future	676.27	674.0610	676.2650	674.0610	0.00
09/10/2018	AL7T On 07-February-19			Index Future	689.27	687.0210	689.2660	687.0210	0.00
09/10/2018	AL7T On 02-May-19			Index Future	700.72	698.4290	700.7160	698.4290	0.00
09/10/2018	ALBI On 01-November-18			Index Future	611.29	608.7980	611.2850	608.7980	860.00
09/10/2018	ALBI On 07-February-19			Index Future	623.04	620.5040	623.0370	620.5040	57.00
09/10/2018	ALBI On 02-May-19			Index Future	633.39	630.8070	633.3870	630.8070	0.00
09/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2018	ES33 On 01-November-18			Bond Future	11.26	73.9273	11.2553	73.9273	9,466.00
09/10/2018	ES33 On 07-February-19			Bond Future	11.40	75.3485	11.3991	75.3485	0.00
09/10/2018	ES33 On 02-May-19			Bond Future	11.52	72.8101	11.5215	72.8101	0.00
09/10/2018	ES42 On 01-November-18			Bond Future	11.48	75.8548	11.4782	75.8548	7,957.00
09/10/2018	ES42 On 07-February-19			Bond Future	11.61	77.3131	11.6139	77.3131	0.00
09/10/2018	ES42 On 02-May-19			Bond Future	11.74	74.3366	11.7351	74.3366	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
09/10/2018	GOVI On 01-November-18			GOVI	605.25	602.6800	605.2460	602.6800	461.00
09/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	482640	51	482640	51	0.00
09/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	482440	51	482440	51	0.00
09/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	482540	51	482540	51	0.00
09/10/2018	GOVI On 07-February-19			GOVI	616.88	614.2680	616.8820	614.2680	0.00
09/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	496280	52	496280	52	0.00
09/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	496380	52	496380	52	0.00
09/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	496480	52	496480	52	0.00
09/10/2018	GOVI On 02-May-19			GOVI	627.13	624.4680	627.1300	624.4680	0.00
09/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
09/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	207500	23	207500	23	0.00
09/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	207300	23	207300	23	0.00
09/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	207400	23	207400	23	0.00
09/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2018	IGOV On 01-November-18			Index Future	253.44	253.3230	253.4430	253.3230	746.00
09/10/2018	IGOV On 07-February-19			Index Future	258.38	258.2560	258.3770	258.2560	0.00
09/10/2018	IGOV On 02-May-19			Index Future	262.71	262.5840	262.7100	262.5840	0.00
09/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
09/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
09/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0900	102.0800	102.0900	0.00
09/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.06	100.0700	100.0600	100.0700	0.00
09/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
09/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
09/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8200	99.8100	99.8200	0.00
09/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
09/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.14	103.1600	103.1400	103.1600	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
09/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.30	99.3300	99.3000	99.3300	0.00
09/10/2018	IS02 On 22-June-20			Interest Rate Swap	103.04	103.0800	103.0400	103.0800	0.00
09/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.21	100.2600	100.2100	100.2600	0.00
09/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.17	97.2300	97.1700	97.2300	0.00
09/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.52	96.5800	96.5200	96.5800	0.00
09/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.83	95.9000	95.8300	95.9000	0.00
09/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.13	96.2000	96.1300	96.2000	0.00
09/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.43	98.5100	98.4300	98.5100	51.00
09/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.67	98.7700	98.6700	98.7700	0.00
09/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.97	100.0900	99.9700	100.0900	0.00
09/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.98	104.1100	103.9800	104.1100	0.00
09/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.33	105.4600	105.3300	105.4600	0.00
09/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.86	98.9900	98.8600	98.9900	0.00
09/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.97	105.1000	104.9700	105.1000	0.00
09/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.60	100.7400	100.6000	100.7400	0.00
09/10/2018	IS10 On 17-December-25			Interest Rate Swap	98.16	98.3100	98.1600	98.3100	0.00
09/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.30	95.4500	95.3000	95.4500	0.00
09/10/2018	IS10 On 15-June-26			Interest Rate Swap	94.16	94.3200	94.1600	94.3200	0.00
09/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.38	96.5500	96.3800	96.5500	0.00
09/10/2018	IS10 On 21-December-26			Interest Rate Swap	100.19	100.3600	100.1900	100.3600	0.00
09/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.85	99.0300	98.8500	99.0300	0.00
09/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.95	101.1400	100.9500	101.1400	0.00
09/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.39	106.5800	106.3900	106.5800	0.00
09/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.79	106.9900	106.7900	106.9900	0.00
09/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.46	100.6700	100.4600	100.6700	0.00
09/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.56	107.7700	107.5600	107.7700	0.00
09/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.29	101.5100	101.2900	101.5100	0.00
09/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
09/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
09/10/2018	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
09/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/10/2018	R023 On 01-November-18			Bond Future	8.64	98.0920	8.6379	98.0920	38,701.00
09/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6498	6	6498	6	0.00
09/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6466	6	6466	6	0.00
09/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6434	6	6434	6	0.00
09/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
09/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
09/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
09/10/2018	R023 On 07-February-19			Bond Future	8.76	99.9778	8.7557	99.9778	0.00
09/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5745	6	5745	6	0.00
09/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5805	6	5805	6	0.00
09/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5775	6	5775	6	0.00
09/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	18	0	18	0	0.00
09/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	17	0	17	0	0.00
09/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	18	0	18	0	0.00
09/10/2018	R023 On 02-May-19			Bond Future	8.86	97.7104	8.8557	97.7104	0.00
09/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	684	1	684	1	0.00
09/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	671	1	671	1	0.00
09/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	659	1	659	1	0.00
09/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1944	2	1944	2	0.00
09/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1963	2	1963	2	0.00
09/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1925	2	1925	2	0.00
09/10/2018	R035 On 01-November-18			Bond Future	9.97	92.4364	9.9683	92.4364	74,701.00
09/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8260	9	8260	9	0.00
09/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8344	9	8344	9	0.00
09/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8175	9	8175	9	0.00
09/10/2018	R035 On 07-February-19			Bond Future	10.06	94.2134	10.0624	94.2134	298.00
09/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	162	0	162	0	0.00
09/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	172	0	172	0	0.00
09/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	167	0	167	0	0.00
09/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8726	9	8726	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
09/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8647	9	8647	9	0.00
09/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8804	9	8804	9	0.00
09/10/2018	R035 On 02-May-19			Bond Future	10.14	91.2802	10.1394	91.2802	0.00
09/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2131	2	2131	2	0.00
09/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2161	2	2161	2	0.00
09/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2102	2	2102	2	0.00
09/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5132	5	5132	5	0.00
09/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5040	5	5040	5	0.00
09/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5086	5	5086	5	0.00
09/10/2018	R186 On 01-November-18			Bond Future	9.26	110.6049	9.2551	110.6049	68,520.00
09/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	7	0	7	0	0.00
09/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	4	0	4	0	5,000.00
09/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	147	0	147	0	0.00
09/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	514	0	514	0	0.00
09/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	7	0	7	0	0.00
09/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	8	0	8	0	0.00
09/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
09/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2262	3	2262	3	2,500.00
09/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1194	1	1194	1	5,000.00
09/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4447	5	4447	5	0.00
09/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7986	8	7986	8	0.00
09/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4325	5	4325	5	0.00
09/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4817	5	4817	5	0.00
09/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4386	5	4386	5	0.00
09/10/2018	R186 On 07-February-19			Bond Future	9.36	107.4265	9.3566	107.4265	719.00
09/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	100	0	100	0	0.00
09/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	265	0	265	0	1,000.00
09/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3841	4	3841	4	0.00
09/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1602	1	1602	1	1,170.00
09/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	140	0	140	0	210.00
09/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	107	0	107	0	0.00
09/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	567	0	567	0	1,170.00
09/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1178	1	1178	1	0.00
09/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	103	0	103	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
09/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3925	4	3925	4	0.00
09/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6393	7	6393	7	0.00
09/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6970	7	6970	7	0.00
09/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5298	6	5298	6	0.00
09/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6853	7	6853	7	0.00
09/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2098	2	2098	2	0.00
09/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3982	4	3982	4	0.00
09/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	801	1	801	1	1,000.00
09/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2654	3	2654	3	1,000.00
09/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6911	7	6911	7	0.00
09/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	776	1	776	1	1,170.00
09/10/2018	R186 On 02-May-19			Bond Future	9.45	109.2100	9.4480	109.2100	0.00
09/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1415	1	1415	1	0.00
09/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4696	0	4696	0	0.00
09/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1393	1	1393	1	0.00
09/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	803	0	803	0	200.00
09/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2068	0	2068	0	200.00
09/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1372	1	1372	1	0.00
09/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3802	4	3802	4	0.00
09/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1320	0	1320	0	200.00
09/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2893	0	2893	0	0.00
09/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	5059	0	5059	0	0.00
09/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3838	4	3838	4	0.00
09/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3766	4	3766	4	0.00
09/10/2018	R197 On 01-November-18			Bond Future	300.31	300.2640	300.3095	300.2640	2,353.00
09/10/2018	R197 On 07-February-19			Bond Future	298.81	298.7627	298.8082	298.7627	0.00
09/10/2018	R197 On 02-May-19			Bond Future	303.82	303.7690	303.8175	303.7690	0.00
09/10/2018	R202 On 01-November-18			Bond Future	235.91	235.0482	235.9108	235.0482	10,129.00
09/10/2018	R202 On 07-February-19			Bond Future	236.60	235.7218	236.6005	235.7218	0.00
09/10/2018	R202 On 02-May-19			Bond Future	240.57	239.6720	240.5670	239.6720	0.00
09/10/2018	R207 On 01-November-18			Bond Future	7.43	101.9448	7.4305	101.9448	18,869.00
09/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	778	1	778	1	0.00
09/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	766	1	766	1	0.00
09/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	755	1	755	1	0.00
09/10/2018	R207 On 07-February-19			Bond Future	7.49	100.2597	7.4869	100.2597	62.00
09/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	6	0	6	0	0.00
09/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	6	0	6	0	0.00
09/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	6	0	6	0	0.00
09/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	858	1	858	1	0.00
09/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	867	1	867	1	0.00
09/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	849	1	849	1	0.00
09/10/2018	R207 On 02-May-19			Bond Future	7.58	101.9241	7.5771	101.9241	0.00
09/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	193	0	193	0	0.00
09/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	201	0	201	0	0.00
09/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	197	0	197	0	0.00
09/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	169	0	169	0	0.00
09/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	166	0	166	0	0.00
09/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	171	0	171	0	0.00
09/10/2018	R208 On 01-November-18			Bond Future	7.92	98.0267	7.9175	98.0267	29,067.00
09/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
09/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	1	0	0.00
09/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
09/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1704	2	1704	2	0.00
09/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1748	2	1748	2	0.00
09/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1726	2	1726	2	0.00
09/10/2018	R208 On 07-February-19			Bond Future	8.02	99.9112	8.0160	99.9112	0.00
09/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	23	0	23	0	0.00
09/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	23	0	23	0	0.00
09/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	22	0	22	0	0.00
09/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1817	2	1817	2	0.00
09/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1854	2	1854	2	0.00
09/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1836	2	1836	2	0.00
09/10/2018	R208 On 02-May-19			Bond Future	8.11	98.1703	8.1115	98.1703	0.00
09/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	511	0	511	0	0.00
09/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	521	0	521	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
09/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	530	0	530	0	0.00
09/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	652	1	652	1	0.00
09/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	667	1	667	1	0.00
09/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	660	1	660	1	0.00
09/10/2018	R209 On 01-November-18			Bond Future	9.93	70.0738	9.9302	70.0738	122,670.00
09/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69539	69	69539	69	0.00
09/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
09/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69539	69	69539	69	0.00
09/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	1	0	1	0	0.00
09/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1184	1	1184	1	0.00
09/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	276	0	276	0	2,000.00
09/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1077	1	1077	1	0.00
09/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	102	0	102	0	0.00
09/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	627	1	627	1	0.00
09/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1112	1	1112	1	0.00
09/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	116	0	116	0	0.00
09/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	39	0	39	0	0.00
09/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69539	69	69539	69	0.00
09/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	975	1	975	1	0.00
09/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3936	4	3936	4	0.00
09/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	679	1	679	1	0.00
09/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	1	0	1	0	760.00
09/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2975	3	2975	3	0.00
09/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1251	1	1251	1	0.00
09/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6320	7	6320	7	0.00
09/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	71	0	71	0	0.00
09/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	914	1	914	1	0.00
09/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
09/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	827	1	827	1	0.00
09/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6391	7	6391	7	0.00
09/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	746	1	746	1	5,850.00
09/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2141	2	2141	2	0.00
09/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3094	3	3094	3	760.00
09/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1327	2	1327	2	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	799	1	799	1	2,000.00
09/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
09/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3911	4	3911	4	0.00
09/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
09/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7040	7	7040	7	0.00
09/10/2018	R209 On 07-February-19			Bond Future	10.01	71.4210	10.0115	71.4210	340.00
09/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	180	0	180	0	0.00
09/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	185	0	185	0	0.00
09/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2823	3	2823	3	0.00
09/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	922	1	922	1	4,000.00
09/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	231	0	231	0	4,000.00
09/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	174	0	174	0	0.00
09/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7264	8	7264	8	0.00
09/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3947	4	3947	4	0.00
09/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6680	7	6680	7	0.00
09/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7197	8	7197	8	0.00
09/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7131	7	7131	7	0.00
09/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1665	2	1665	2	4,000.00
09/10/2018	R209 On 02-May-19			Bond Future	10.08	69.4588	10.0815	69.4588	0.00
09/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1831	2	1831	2	0.00
09/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1805	2	1805	2	0.00
09/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1856	2	1856	2	0.00
09/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4338	5	4338	5	0.00
09/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4299	5	4299	5	0.00
09/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4260	4	4260	4	0.00
09/10/2018	R210 On 01-November-18			Bond Future	185.81	185.7770	185.8054	185.7770	2,675.00
09/10/2018	R210 On 07-February-19			Bond Future	189.42	189.3938	189.4222	189.3938	0.00
09/10/2018	R210 On 02-May-19			Bond Future	190.04	190.0128	190.0433	190.0128	0.00
09/10/2018	R212 On 01-November-18			Bond Future	155.41	155.4345	155.4087	155.4345	3,476.00
09/10/2018	R212 On 07-February-19			Bond Future	156.28	156.3055	156.2788	156.3055	0.00
09/10/2018	R212 On 02-May-19			Bond Future	158.90	158.9247	158.8988	158.9247	0.00
09/10/2018	R213 On 01-November-18			Bond Future	9.75	81.4110	9.7531	81.4110	32,893.00
09/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7141	8	7141	8	0.00
09/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7210	8	7210	8	0.00
09/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7072	7	7072	7	0.00
09/10/2018	R213 On 07-February-19			Bond Future	9.85	82.9760	9.8467	82.9760	112.00
09/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	121	0	121	0	0.00
09/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	125	0	125	0	0.00
09/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	128	0	128	0	0.00
09/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7485	8	7485	8	0.00
09/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7421	8	7421	8	0.00
09/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7549	8	7549	8	0.00
09/10/2018	R213 On 02-May-19			Bond Future	9.92	80.8064	9.9235	80.8064	0.00
09/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1642	2	1642	2	0.00
09/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1618	1	1618	1	0.00
09/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1595	1	1595	1	0.00
09/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4234	4	4234	4	0.00
09/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4272	5	4272	5	0.00
09/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4196	4	4196	4	0.00
09/10/2018	R214 On 01-November-18			Bond Future	10.10	69.1573	10.0959	69.1573	28,473.00
09/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7782	8	7782	8	0.00
09/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7937	8	7937	8	0.00
09/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7859	8	7859	8	0.00
09/10/2018	R214 On 07-February-19			Bond Future	10.18	70.4868	10.1798	70.4868	0.00
09/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	147	0	147	0	0.00
09/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	152	0	152	0	0.00
09/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	141	0	141	0	0.00
09/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8220	9	8220	9	0.00
09/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8149	8	8149	8	0.00
09/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8078	8	8078	8	0.00
09/10/2018	R214 On 02-May-19			Bond Future	10.25	68.3632	10.2481	68.3632	0.00
09/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1968	2	1968	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
09/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1914	2	1914	2	0.00
09/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1941	2	1941	2	0.00
09/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4479	5	4479	5	0.00
09/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4439	5	4439	5	0.00
09/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4520	5	4520	5	0.00
09/10/2018	R248 On 01-November-18			Bond Future	10.12	88.3328	10.1211	88.3328	101,273.00
09/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
09/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10032	10	10032	10	0.00
09/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9932	10	9932	10	0.00
09/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10132	11	10132	11	0.00
09/10/2018	R248 On 07-February-19			Bond Future	10.21	90.0309	10.2062	90.0309	0.00
09/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	151	0	151	0	0.00
09/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	156	0	156	0	0.00
09/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	145	0	145	0	0.00
09/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10372	11	10372	11	0.00
09/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10561	11	10561	11	0.00
09/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10466	11	10466	11	0.00
09/10/2018	R248 On 02-May-19			Bond Future	10.28	87.0916	10.2755	87.0916	0.00
09/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2437	2	2437	2	0.00
09/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2471	2	2471	2	0.00
09/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2403	2	2403	2	0.00
09/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5506	6	5506	6	0.00
09/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5610	6	5610	6	0.00
09/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5558	6	5558	6	0.00