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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
12/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	2025 On 01-November-18			Bond Future	132.83	132.4365	132.8306	132.4365	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
12/09/2018	2025 On 07-February-19			Bond Future	134.00	133.6012	134.0039	133.6012	0.00
12/09/2018	2025 On 02-May-19			Bond Future	136.25	135.8450	136.2533	135.8450	0.00
12/09/2018	2029 On 01-November-18			Bond Future	100.73	100.3453	100.7267	100.3453	2,938.00
12/09/2018	2029 On 07-February-19			Bond Future	102.69	102.2995	102.6891	102.2995	0.00
12/09/2018	2029 On 02-May-19			Bond Future	103.34	102.9451	103.3403	102.9451	0.00
12/09/2018	2030 On 01-November-18			Bond Future	9.62	91.0227	9.6239	91.0227	54,685.00
12/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	88	0	88	0	50.00
12/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	15	0	15	0	0.00
12/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	17	0	17	0	0.00
12/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1251	0	1251	0	50.00
12/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	16	0	16	0	0.00
12/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6824	7	6824	7	0.00
12/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6892	7	6892	7	0.00
12/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1401	0	1401	0	0.00
12/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4784	0	4784	0	0.00
12/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6756	7	6756	7	0.00
12/09/2018	2030 On 07-February-19			Bond Future	9.71	88.7670	9.7140	88.7670	167.00
12/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	277	0	277	0	0.00
12/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	283	0	283	0	0.00
12/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	553	1	553	1	1,920.00
12/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	334	0	334	0	0.00
12/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	290	0	290	0	0.00
12/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2059	2	2059	2	1,920.00
12/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1513	1	1513	1	0.00
12/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6861	7	6861	7	0.00
12/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5742	6	5742	6	0.00
12/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3468	4	3468	4	0.00
12/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7223	7	7223	7	0.00
12/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2762	3	2762	3	0.00
12/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7284	7	7284	7	0.00
12/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7345	7	7345	7	0.00
12/09/2018	2030 On 02-May-19			Bond Future	9.80	90.2413	9.7971	90.2413	0.00
12/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1833	2	1833	2	0.00
12/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1884	2	1884	2	0.00

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12/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1858	2	1858	2	0.00
12/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4294	4	4294	4	0.00
12/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4257	4	4257	4	0.00
12/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4332	5	4332	5	0.00
12/09/2018	2032 On 01-November-18			Bond Future	9.81	89.2387	9.8102	89.2387	40,851.00
12/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	16	0	16	0	0.00
12/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	17	0	17	0	0.00
12/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	15	0	15	0	0.00
12/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7613	8	7613	8	0.00
12/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7538	8	7538	8	0.00
12/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7463	8	7463	8	0.00
12/09/2018	2032 On 07-February-19			Bond Future	9.90	90.9580	9.9019	90.9580	456.00
12/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	340	0	340	0	0.00
12/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	332	0	332	0	0.00
12/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	324	0	324	0	0.00
12/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8019	8	8019	8	0.00
12/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8086	8	8086	8	0.00
12/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7953	8	7953	8	0.00
12/09/2018	2032 On 02-May-19			Bond Future	9.98	88.3139	9.9822	88.3139	0.00
12/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2148	2	2148	2	0.00
12/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2176	2	2176	2	0.00
12/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2203	2	2203	2	0.00
12/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4546	5	4546	5	0.00
12/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4627	5	4627	5	0.00
12/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4587	5	4587	5	0.00
12/09/2018	2033 On 01-November-18			Bond Future	102.90	102.5807	102.9018	102.5807	6,373.00
12/09/2018	2033 On 07-February-19			Bond Future	104.91	104.5784	104.9066	104.5784	0.00
12/09/2018	2033 On 02-May-19			Bond Future	105.52	105.1902	105.5230	105.1902	0.00
12/09/2018	2037 On 01-November-18			Bond Future	10.01	89.5827	10.0071	89.5827	52,721.00
12/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	25	0	25	0	0.00
12/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	28	0	28	0	0.00
12/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	26	0	26	0	0.00
12/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7939	8	7939	8	0.00
12/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7855	8	7855	8	0.00

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12/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8023	8	8023	8	0.00
12/09/2018	2037 On 07-February-19			Bond Future	10.09	87.0487	10.0927	87.0487	1,050.00
12/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	430	0	430	0	0.00
12/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	442	0	442	0	0.00
12/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	454	0	454	0	0.00
12/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8537	9	8537	9	0.00
12/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8682	9	8682	9	0.00
12/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8609	9	8609	9	0.00
12/09/2018	2037 On 02-May-19			Bond Future	10.17	88.4946	10.1702	88.4946	0.00
12/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2405	2	2405	2	0.00
12/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2436	3	2436	3	0.00
12/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2374	2	2374	2	0.00
12/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5213	5	5213	5	0.00
12/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5167	5	5167	5	0.00
12/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5121	5	5121	5	0.00
12/09/2018	2038 On 01-November-18			Bond Future	122.38	122.0063	122.3826	122.0063	9,904.00
12/09/2018	2038 On 07-February-19			Bond Future	123.18	122.7911	123.1756	122.7911	0.00
12/09/2018	2038 On 02-May-19			Bond Future	125.24	124.8533	125.2432	124.8533	0.00
12/09/2018	2040 On 01-November-18			Bond Future	10.09	92.8251	10.0869	92.8251	25,392.00
12/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	25	0	25	0	0.00
12/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	52	0	52	0	3,940.00
12/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	831	1	831	1	1,770.00
12/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	23	0	23	0	0.00
12/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
12/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	28	0	28	0	2,950.00
12/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	26	0	26	0	0.00
12/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1457	1	1457	1	3,940.00
12/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8540	9	8540	9	0.00
12/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8814	9	8814	9	0.00
12/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14325	14	14325	14	0.00
12/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2159	2	2159	2	0.00
12/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8631	9	8631	9	0.00
12/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3181	3	3181	3	0.00
12/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8722	9	8722	9	0.00

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12/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7644	8	7644	8	0.00
12/09/2018	2040 On 07-February-19			Bond Future	10.17	90.1029	10.1722	90.1029	100.00
12/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	423	0	423	0	0.00
12/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	444	0	444	0	0.00
12/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	433	0	433	0	0.00
12/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9405	9	9405	9	0.00
12/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9487	10	9487	10	0.00
12/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9324	9	9324	9	0.00
12/09/2018	2040 On 02-May-19			Bond Future	10.25	91.5995	10.2491	91.5995	0.00
12/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2666	3	2666	3	0.00
12/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2633	3	2633	3	0.00
12/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2600	3	2600	3	0.00
12/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5505	6	5505	6	0.00
12/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5553	6	5553	6	0.00
12/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5456	6	5456	6	0.00
12/09/2018	2044 On 01-November-18			Bond Future	10.12	89.7383	10.1206	89.7383	39,021.00
12/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	25	0	25	0	0.00
12/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	26	0	26	0	0.00
12/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	28	0	28	0	0.00
12/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8726	9	8726	9	0.00
12/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8632	9	8632	9	0.00
12/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8819	9	8819	9	0.00
12/09/2018	2044 On 07-February-19			Bond Future	10.20	87.0819	10.2031	87.0819	108.00
12/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	455	0	455	0	0.00
12/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	466	0	466	0	0.00
12/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	445	0	445	0	0.00
12/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9503	10	9503	10	0.00
12/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9419	10	9419	10	0.00
12/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9336	9	9336	9	0.00
12/09/2018	2044 On 02-May-19			Bond Future	10.28	88.5283	10.2774	88.5283	0.00
12/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2619	3	2619	3	0.00
12/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2686	3	2686	3	0.00
12/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2653	3	2653	3	0.00
12/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5585	6	5585	6	0.00

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12/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5634	6	5634	6	0.00
12/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5684	6	5684	6	0.00
12/09/2018	2046 On 01-November-18			Bond Future	116.80	115.8969	116.7967	115.8969	12,067.00
12/09/2018	2046 On 07-February-19			Bond Future	119.07	118.1540	119.0719	118.1540	0.00
12/09/2018	2046 On 02-May-19			Bond Future	119.39	118.4530	119.3854	118.4530	0.00
12/09/2018	2050 On 01-November-18			Bond Future	122.05	122.0415	122.0461	122.0415	9,987.00
12/09/2018	2050 On 07-February-19			Bond Future	122.65	122.6468	122.6525	122.6468	0.00
12/09/2018	2050 On 02-May-19			Bond Future	124.71	124.7066	124.7113	124.7066	0.00
12/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	AL37 On 01-November-18			Index Future	587.00	586.3280	586.9970	586.3280	0.00
12/09/2018	AL37 On 07-February-19			Index Future	598.31	597.6260	598.3100	597.6260	0.00
12/09/2018	AL37 On 02-May-19			Index Future	608.25	607.5570	608.2480	607.5570	0.00
12/09/2018	AL7T On 01-November-18			Index Future	676.96	676.3910	676.9570	676.3910	0.00
12/09/2018	AL7T On 07-February-19			Index Future	690.00	689.4250	690.0040	689.4250	0.00
12/09/2018	AL7T On 02-May-19			Index Future	701.47	700.8820	701.4650	700.8820	0.00
12/09/2018	ALBI On 01-November-18			Index Future	611.97	611.2860	611.9690	611.2860	865.00
12/09/2018	ALBI On 07-February-19			Index Future	623.76	623.0660	623.7630	623.0660	57.00
12/09/2018	ALBI On 02-May-19			Index Future	634.12	633.4200	634.1240	633.4200	0.00
12/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2018	ES33 On 01-November-18			Bond Future	11.24	74.2009	11.2445	74.2009	9,466.00
12/09/2018	ES33 On 07-February-19			Bond Future	11.39	75.6306	11.3872	75.6306	0.00
12/09/2018	ES33 On 02-May-19			Bond Future	11.51	73.0976	11.5091	73.0976	0.00
12/09/2018	ES42 On 01-November-18			Bond Future	11.47	76.1269	11.4728	76.1269	7,957.00
12/09/2018	ES42 On 07-February-19			Bond Future	11.61	77.5934	11.6078	77.5934	0.00
12/09/2018	ES42 On 02-May-19			Bond Future	11.73	74.6224	11.7288	74.6224	0.00
12/09/2018	GOVI On 01-November-18			GOVI	606.19	605.4780	606.1890	605.4780	463.00
12/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	473210	48	473210	48	0.00
12/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	473010	48	473010	48	0.00
12/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	473110	48	473110	48	0.00
12/09/2018	GOVI On 07-February-19			GOVI	617.87	617.1460	617.8720	617.1460	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
12/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	486380	49	486380	49	0.00
12/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	486480	49	486480	49	0.00
12/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	486580	49	486580	49	0.00
12/09/2018	GOVI On 02-May-19			GOVI	628.14	627.4010	628.1350	627.4010	0.00
12/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
12/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	197450	20	197450	20	0.00
12/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	197250	20	197250	20	0.00
12/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	197350	20	197350	20	0.00
12/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2018	IGOV On 01-November-18			Index Future	253.37	252.9880	253.3700	252.9880	746.00
12/09/2018	IGOV On 07-February-19			Index Future	258.31	257.9150	258.3060	257.9150	0.00
12/09/2018	IGOV On 02-May-19			Index Future	262.64	262.2480	262.6430	262.2480	0.00
12/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
12/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
12/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
12/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.14	102.1500	102.1400	102.1500	0.00
12/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.14	100.1500	100.1400	100.1500	0.00
12/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
12/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
12/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
12/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
12/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.15	102.1600	102.1500	102.1600	0.00
12/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.24	103.2600	103.2400	103.2600	0.00
12/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.44	99.4700	99.4400	99.4700	0.00
12/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.17	103.2000	103.1700	103.2000	0.00
12/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.34	100.3900	100.3400	100.3900	0.00
12/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.31	97.3700	97.3100	97.3700	0.00
12/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.67	96.7300	96.6700	96.7300	0.00
12/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.99	96.0600	95.9900	96.0600	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
12/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.31	96.3800	96.3100	96.3800	0.00
12/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.60	98.6900	98.6000	98.6900	51.00
12/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.82	98.9200	98.8200	98.9200	0.00
12/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.12	100.2400	100.1200	100.2400	0.00
12/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.12	104.2500	104.1200	104.2500	0.00
12/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.47	105.6000	105.4700	105.6000	0.00
12/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.02	99.1600	99.0200	99.1600	0.00
12/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.12	105.2600	105.1200	105.2600	0.00
12/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.76	100.9100	100.7600	100.9100	0.00
12/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.19	98.4000	98.1900	98.4000	0.00
12/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.31	95.5300	95.3100	95.5300	0.00
12/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.14	94.3700	94.1400	94.3700	0.00
12/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.35	96.5800	96.3500	96.5800	0.00
12/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.14	100.3700	100.1400	100.3700	0.00
12/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.77	99.0100	98.7700	99.0100	0.00
12/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.87	101.1100	100.8700	101.1100	0.00
12/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.29	106.5200	106.2900	106.5200	0.00
12/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.68	106.9200	106.6800	106.9200	0.00
12/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.36	100.6100	100.3600	100.6100	0.00
12/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.45	107.6900	107.4500	107.6900	0.00
12/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.18	101.4300	101.1800	101.4300	0.00
12/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
12/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/09/2018	R023 On 01-November-18			Bond Future	8.65	98.1123	8.6496	98.1123	38,272.00
12/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6458	6	6458	6	0.00
12/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6426	6	6426	6	0.00
12/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6394	6	6394	6	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
12/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
12/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
12/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
12/09/2018	R023 On 07-February-19			Bond Future	8.77	100.0026	8.7668	100.0026	0.00
12/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5755	6	5755	6	0.00
12/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5813	6	5813	6	0.00
12/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5784	6	5784	6	0.00
12/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	64	0	64	0	0.00
12/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	62	0	62	0	0.00
12/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	65	0	65	0	0.00
12/09/2018	R023 On 02-May-19			Bond Future	8.87	97.7367	8.8676	97.7367	0.00
12/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	753	1	753	1	0.00
12/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	739	1	739	1	0.00
12/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	725	1	725	1	0.00
12/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2049	2	2049	2	0.00
12/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2067	2	2067	2	0.00
12/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2031	2	2031	2	0.00
12/09/2018	R035 On 01-November-18			Bond Future	9.95	92.9290	9.9454	92.9290	73,881.00
12/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	23	0	23	0	0.00
12/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	22	0	22	0	0.00
12/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	20	0	20	0	0.00
12/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8110	8	8110	8	0.00
12/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8194	8	8194	8	0.00
12/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8027	8	8027	8	0.00
12/09/2018	R035 On 07-February-19			Bond Future	10.04	94.7194	10.0380	94.7194	331.00
12/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	378	0	378	0	0.00
12/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	396	0	396	0	0.00
12/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	387	0	387	0	0.00
12/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8767	9	8767	9	0.00
12/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8692	9	8692	9	0.00
12/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8842	9	8842	9	0.00
12/09/2018	R035 On 02-May-19			Bond Future	10.11	91.7955	10.1143	91.7955	0.00
12/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2346	2	2346	2	0.00
12/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2377	2	2377	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
12/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2316	2	2316	2	0.00
12/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5164	5	5164	5	0.00
12/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5075	5	5075	5	0.00
12/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5119	5	5119	5	0.00
12/09/2018	R186 On 01-November-18			Bond Future	9.24	110.9263	9.2387	110.9263	67,859.00
12/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	81	0	81	0	0.00
12/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	55	0	55	0	5,000.00
12/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	429	0	429	0	0.00
12/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	925	1	925	1	0.00
12/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	76	0	76	0	0.00
12/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	85	0	85	0	0.00
12/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	2	0	2	0	5,000.00
12/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2447	3	2447	3	2,500.00
12/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1508	2	1508	2	5,000.00
12/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4420	5	4420	5	0.00
12/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7892	8	7892	8	0.00
12/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4305	4	4305	4	0.00
12/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4362	4	4362	4	0.00
12/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4772	5	4772	5	0.00
12/09/2018	R186 On 07-February-19			Bond Future	9.34	107.7586	9.3384	107.7586	719.00
12/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	189	0	189	0	0.00
12/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	435	0	435	0	1,000.00
12/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1955	2	1955	2	1,170.00
12/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	250	0	250	0	210.00
12/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	199	0	199	0	0.00
12/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	817	1	817	1	1,170.00
12/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4193	4	4193	4	0.00
12/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1505	1	1505	1	0.00
12/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	194	0	194	0	0.00
12/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4275	4	4275	4	0.00
12/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6400	7	6400	7	0.00
12/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6955	7	6955	7	0.00
12/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5365	5	5365	5	0.00
12/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1050	1	1050	1	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
12/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6841	7	6841	7	0.00
12/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2347	2	2347	2	0.00
12/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4128	4	4128	4	0.00
12/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2877	3	2877	3	1,000.00
12/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6898	7	6898	7	0.00
12/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1023	1	1023	1	1,170.00
12/09/2018	R186 On 02-May-19			Bond Future	9.43	109.5486	9.4291	109.5486	0.00
12/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1540	2	1540	2	0.00
12/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1517	2	1517	2	0.00
12/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1494	2	1494	2	0.00
12/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3820	4	3820	4	0.00
12/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3854	4	3854	4	0.00
12/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3786	4	3786	4	0.00
12/09/2018	R197 On 01-November-18			Bond Future	301.27	301.1301	301.2710	301.1301	2,353.00
12/09/2018	R197 On 07-February-19			Bond Future	299.79	299.6438	299.7899	299.6438	0.00
12/09/2018	R197 On 02-May-19			Bond Future	304.82	304.6763	304.8220	304.6763	0.00
12/09/2018	R202 On 01-November-18			Bond Future	234.51	234.4966	234.5050	234.4966	10,129.00
12/09/2018	R202 On 07-February-19			Bond Future	235.17	235.1588	235.1694	235.1588	0.00
12/09/2018	R202 On 02-May-19			Bond Future	239.12	239.1086	239.1170	239.1086	0.00
12/09/2018	R207 On 01-November-18			Bond Future	7.86	101.4960	7.8587	101.4960	19,671.00
12/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
12/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
12/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
12/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1256	1	1256	1	0.00
12/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1244	1	1244	1	0.00
12/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1233	1	1233	1	0.00
12/09/2018	R207 On 07-February-19			Bond Future	8.04	99.8066	8.0395	99.8066	0.00
12/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
12/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
12/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
12/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1335	1	1335	1	0.00
12/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1343	1	1343	1	0.00
12/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1326	1	1326	1	0.00
12/09/2018	R207 On 02-May-19			Bond Future	8.32	101.4645	8.3212	101.4645	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
12/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	48	0	48	0	0.00
12/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	51	0	51	0	0.00
12/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	50	0	50	0	0.00
12/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	512	1	512	1	0.00
12/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	507	1	507	1	0.00
12/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	517	1	517	1	0.00
12/09/2018	R208 On 01-November-18			Bond Future	8.13	97.6264	8.1297	97.6264	29,548.00
12/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
12/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	3	0	3	0	0.00
12/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	2	0	0.00
12/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2154	2	2154	2	0.00
12/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2196	2	2196	2	0.00
12/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2175	2	2175	2	0.00
12/09/2018	R208 On 07-February-19			Bond Future	8.25	99.5074	8.2548	99.5074	0.00
12/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	14	0	14	0	0.00
12/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	13	0	13	0	0.00
12/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	13	0	13	0	0.00
12/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2258	2	2258	2	0.00
12/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2296	2	2296	2	0.00
12/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2277	2	2277	2	0.00
12/09/2018	R208 On 02-May-19			Bond Future	8.38	97.7608	8.3817	97.7608	0.00
12/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	400	0	400	0	0.00
12/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	407	0	407	0	0.00
12/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	414	0	414	0	0.00
12/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	995	1	995	1	0.00
12/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1014	1	1014	1	0.00
12/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1004	1	1004	1	0.00
12/09/2018	R209 On 01-November-18			Bond Future	9.90	70.4766	9.9047	70.4766	127,165.00
12/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69700	70	69700	70	0.00
12/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	21	0	21	0	2,000.00
12/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69700	70	69700	70	0.00
12/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	35	0	35	0	0.00
12/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1713	2	1713	2	0.00
12/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	672	1	672	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	369	0	369	0	0.00
12/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1126	1	1126	1	0.00
12/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1606	2	1606	2	0.00
12/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69700	70	69700	70	0.00
12/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	214	0	214	0	0.00
12/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1641	2	1641	2	0.00
12/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	399	0	399	0	0.00
12/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1502	1	1502	1	0.00
12/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4280	4	4280	4	0.00
12/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1184	1	1184	1	0.00
12/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	36	0	36	0	760.00
12/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3096	3	3096	3	0.00
12/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1595	2	1595	2	0.00
12/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6194	6	6194	6	0.00
12/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1279	1	1279	1	0.00
12/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	253	0	253	0	0.00
12/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6264	6	6264	6	0.00
12/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1114	1	1114	1	5,850.00
12/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2376	2	2376	2	0.00
12/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3200	3	3200	3	760.00
12/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1664	2	1664	2	760.00
12/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1194	1	1194	1	0.00
12/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1167	1	1167	1	2,000.00
12/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3925	4	3925	4	0.00
12/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6899	7	6899	7	0.00
12/09/2018	R209 On 07-February-19			Bond Future	9.98	71.8344	9.9845	71.8344	340.00
12/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	363	0	363	0	0.00
12/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	371	0	371	0	0.00
12/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3271	3	3271	3	0.00
12/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1300	1	1300	1	4,000.00
12/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	442	0	442	0	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	355	0	355	0	0.00
12/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7276	7	7276	7	0.00
12/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4157	4	4157	4	0.00
12/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6722	7	6722	7	0.00
12/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7213	7	7213	7	0.00
12/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7150	7	7150	7	0.00
12/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1946	2	1946	2	4,000.00
12/09/2018	R209 On 02-May-19			Bond Future	10.05	69.8798	10.0538	69.8798	0.00
12/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2081	2	2081	2	0.00
12/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2055	2	2055	2	0.00
12/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2108	2	2108	2	0.00
12/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4417	5	4417	5	0.00
12/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4379	5	4379	5	0.00
12/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4341	5	4341	5	0.00
12/09/2018	R210 On 01-November-18			Bond Future	185.47	185.4622	185.4674	185.4622	2,675.00
12/09/2018	R210 On 07-February-19			Bond Future	189.08	189.0739	189.0805	189.0739	0.00
12/09/2018	R210 On 02-May-19			Bond Future	189.70	189.6946	189.6998	189.6946	0.00
12/09/2018	R212 On 01-November-18			Bond Future	155.50	155.4457	155.4961	155.4457	3,476.00
12/09/2018	R212 On 07-February-19			Bond Future	156.37	156.3177	156.3703	156.3177	0.00
12/09/2018	R212 On 02-May-19			Bond Future	159.00	158.9431	158.9950	158.9431	0.00
12/09/2018	R213 On 01-November-18			Bond Future	9.71	81.9410	9.7148	81.9410	32,893.00
12/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	15	0	15	0	0.00
12/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	14	0	14	0	0.00
12/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	13	0	13	0	0.00
12/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6920	7	6920	7	0.00
12/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6988	7	6988	7	0.00
12/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6853	7	6853	7	0.00
12/09/2018	R213 On 07-February-19			Bond Future	9.81	83.5197	9.8062	83.5197	112.00
12/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	254	0	254	0	0.00
12/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	261	0	261	0	0.00
12/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	267	0	267	0	0.00
12/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7378	7	7378	7	0.00
12/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7317	7	7317	7	0.00
12/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7439	8	7439	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
12/09/2018	R213 On 02-May-19			Bond Future	9.88	81.3600	9.8817	81.3600	0.00
12/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1833	2	1833	2	0.00
12/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1808	2	1808	2	0.00
12/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1783	2	1783	2	0.00
12/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4176	4	4176	4	0.00
12/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4212	4	4212	4	0.00
12/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4140	4	4140	4	0.00
12/09/2018	R214 On 01-November-18			Bond Future	10.08	69.5373	10.0758	69.5373	28,473.00
12/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	14	0	14	0	0.00
12/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	14	0	14	0	0.00
12/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	15	0	15	0	0.00
12/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7666	8	7666	8	0.00
12/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7820	8	7820	8	0.00
12/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7743	8	7743	8	0.00
12/09/2018	R214 On 07-February-19			Bond Future	10.16	70.8771	10.1585	70.8771	0.00
12/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	321	0	321	0	0.00
12/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	328	0	328	0	0.00
12/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	313	0	313	0	0.00
12/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8255	8	8255	8	0.00
12/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8186	8	8186	8	0.00
12/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8117	8	8117	8	0.00
12/09/2018	R214 On 02-May-19			Bond Future	10.23	68.7607	10.2263	68.7607	0.00
12/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2214	2	2214	2	0.00
12/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2160	2	2160	2	0.00
12/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2187	2	2187	2	0.00
12/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4587	5	4587	5	0.00
12/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4547	5	4547	5	0.00
12/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4627	5	4627	5	0.00
12/09/2018	R248 On 01-November-18			Bond Future	10.11	88.7295	10.1115	88.7295	99,873.00
12/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	13	0	13	0	0.00
12/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	15	0	15	0	0.00
12/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	14	0	14	0	0.00
12/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9966	10	9966	10	0.00
12/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9867	10	9867	10	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
12/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10065	10	10065	10	0.00
12/09/2018	R248 On 07-February-19			Bond Future	10.20	90.4391	10.1957	90.4391	0.00
12/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	355	0	355	0	0.00
12/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	347	0	347	0	0.00
12/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	364	0	364	0	0.00
12/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10495	11	10495	11	0.00
12/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10676	11	10676	11	0.00
12/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10585	11	10585	11	0.00
12/09/2018	R248 On 02-May-19			Bond Future	10.26	87.5075	10.2647	87.5075	0.00
12/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2714	3	2714	3	0.00
12/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2748	3	2748	3	0.00
12/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2679	3	2679	3	0.00
12/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5696	6	5696	6	0.00
12/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5799	6	5799	6	0.00
12/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5747	6	5747	6	0.00