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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	2025 On 07-February-19			Bond Future	133.16	133.3419	133.1649	133.3419	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2018	2025 On 02-May-19			Bond Future	135.55	135.7297	135.5498	135.7297	0.00
09/11/2018	2025 On 01-August-19			Bond Future	138.26	138.4482	138.2607	138.4482	0.00
09/11/2018	2029 On 07-February-19			Bond Future	101.88	101.9949	101.8838	101.9949	2,954.00
09/11/2018	2029 On 02-May-19			Bond Future	102.64	102.7482	102.6355	102.7482	0.00
09/11/2018	2029 On 01-August-19			Bond Future	104.72	104.8416	104.7235	104.8416	0.00
09/11/2018	2030 On 07-February-19			Bond Future	9.69	89.1701	9.6924	89.1701	53,956.00
09/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1652	2	1652	2	4,000.00
09/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	486	1	486	1	4,000.00
09/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	60	0	60	0	0.00
09/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3696	4	3696	4	0.00
09/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	183	0	183	0	1,320.00
09/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	62	0	62	0	0.00
09/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	65	0	65	0	0.00
09/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1411	2	1411	2	1,320.00
09/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	898	1	898	1	0.00
09/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	83	0	83	0	0.00
09/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5240	5	5240	5	0.00
09/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6477	6	6477	6	0.00
09/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2721	3	2721	3	0.00
09/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6865	7	6865	7	0.00
09/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1982	2	1982	2	0.00
09/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6930	7	6930	7	0.00
09/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6996	7	6996	7	0.00
09/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	649	1	649	1	4,000.00
09/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3713	4	3713	4	0.00
09/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1728	2	1728	2	0.00
09/11/2018	2030 On 02-May-19			Bond Future	9.76	90.7474	9.7587	90.7474	0.00
09/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4053	4	4053	4	0.00
09/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1414	1	1414	1	0.00
09/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1462	2	1462	2	0.00
09/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	515	1	515	1	3,000.00
09/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1438	2	1438	2	3,000.00
09/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3643	4	3643	4	0.00
09/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3604	3	3604	3	0.00

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09/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5917	6	5917	6	0.00
09/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3681	4	3681	4	0.00
09/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1438	1	1438	1	3,000.00
09/11/2018	2030 On 01-August-19			Bond Future	9.82	88.5707	9.8208	88.5707	0.00
09/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3261	3	3261	3	0.00
09/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3295	3	3295	3	0.00
09/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3228	3	3228	3	0.00
09/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2708	3	2708	3	0.00
09/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2760	3	2760	3	0.00
09/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2734	3	2734	3	0.00
09/11/2018	2032 On 07-February-19			Bond Future	9.87	91.5019	9.8694	91.5019	41,731.00
09/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	68	0	68	0	0.00
09/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	65	0	65	0	0.00
09/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	61	0	61	0	0.00
09/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7536	7	7536	7	0.00
09/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7607	7	7607	7	0.00
09/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7464	7	7464	7	0.00
09/11/2018	2032 On 02-May-19			Bond Future	9.93	88.9631	9.9338	88.9631	0.00
09/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1680	2	1680	2	0.00
09/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1707	2	1707	2	0.00
09/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1735	2	1735	2	0.00
09/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3761	4	3761	4	0.00
09/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3842	4	3842	4	0.00
09/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3801	4	3801	4	0.00
09/11/2018	2032 On 01-August-19			Bond Future	9.99	90.7563	9.9922	90.7563	0.00
09/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3648	4	3648	4	0.00
09/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3612	4	3612	4	0.00
09/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3576	4	3576	4	0.00
09/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2946	3	2946	3	0.00
09/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2890	3	2890	3	0.00
09/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2918	3	2918	3	0.00
09/11/2018	2033 On 07-February-19			Bond Future	103.97	103.9902	103.9732	103.9902	6,770.00
09/11/2018	2033 On 02-May-19			Bond Future	104.69	104.7068	104.6898	104.7068	0.00
09/11/2018	2033 On 01-August-19			Bond Future	106.82	106.8400	106.8197	106.8400	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
09/11/2018	2037 On 07-February-19			Bond Future	10.04	87.8085	10.0391	87.8085	54,015.00
09/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	95	0	95	0	0.00
09/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	104	0	104	0	0.00
09/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	99	0	99	0	0.00
09/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7950	8	7950	8	0.00
09/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7790	8	7790	8	0.00
09/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7870	8	7870	8	0.00
09/11/2018	2037 On 02-May-19			Bond Future	10.10	89.3617	10.1020	89.3617	0.00
09/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2009	2	2009	2	0.00
09/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1979	2	1979	2	0.00
09/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2040	2	2040	2	0.00
09/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4318	4	4318	4	0.00
09/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4272	4	4272	4	0.00
09/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4227	4	4227	4	0.00
09/11/2018	2037 On 01-August-19			Bond Future	10.16	86.9068	10.1622	86.9068	0.00
09/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4114	4	4114	4	0.00
09/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4194	4	4194	4	0.00
09/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4154	4	4154	4	0.00
09/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3163	3	3163	3	0.00
09/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3132	3	3132	3	0.00
09/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3194	3	3194	3	0.00
09/11/2018	2038 On 07-February-19			Bond Future	122.35	123.1195	122.3513	123.1195	9,871.00
09/11/2018	2038 On 02-May-19			Bond Future	124.54	125.3242	124.5427	125.3242	0.00
09/11/2018	2038 On 01-August-19			Bond Future	127.02	127.8248	127.0239	127.8248	0.00
09/11/2018	2040 On 07-February-19			Bond Future	10.11	90.9533	10.1087	90.9533	33,526.00
09/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	98	0	98	0	0.00
09/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	108	0	108	0	0.00
09/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	103	0	103	0	0.00
09/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8572	8	8572	8	0.00
09/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8659	8	8659	8	0.00
09/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8485	8	8485	8	0.00
09/11/2018	2040 On 02-May-19			Bond Future	10.17	92.5622	10.1712	92.5622	0.00
09/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3335	3	3335	3	1,150.00
09/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2197	2	2197	2	0.00

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09/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1292	1	1292	1	1,150.00
09/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2163	2	2163	2	0.00
09/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2128	2	2128	2	0.00
09/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4424	4	4424	4	0.00
09/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4472	4	4472	4	0.00
09/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4376	4	4376	4	0.00
09/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5981	6	5981	6	0.00
09/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3108	3	3108	3	0.00
09/11/2018	2040 On 01-August-19			Bond Future	10.23	89.9214	10.2313	89.9214	0.00
09/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4435	5	4435	5	0.00
09/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4478	5	4478	5	0.00
09/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4521	5	4521	5	0.00
09/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3375	3	3375	3	0.00
09/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3442	3	3442	3	0.00
09/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3408	3	3408	3	0.00
09/11/2018	2044 On 07-February-19			Bond Future	10.11	88.2609	10.1055	88.2609	39,738.00
09/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	130	0	130	0	0.00
09/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	136	0	136	0	0.00
09/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	124	0	124	0	0.00
09/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8397	8	8397	8	0.00
09/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8308	8	8308	8	0.00
09/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8220	8	8220	8	0.00
09/11/2018	2044 On 02-May-19			Bond Future	10.17	89.8222	10.1650	89.8222	0.00
09/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2248	2	2248	2	0.00
09/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2319	2	2319	2	0.00
09/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2284	2	2284	2	0.00
09/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4323	4	4323	4	0.00
09/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4371	4	4371	4	0.00
09/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4419	4	4419	4	0.00
09/11/2018	2044 On 01-August-19			Bond Future	10.22	87.2515	10.2220	87.2515	0.00
09/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4681	5	4681	5	0.00
09/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4637	5	4637	5	0.00
09/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4725	5	4725	5	0.00
09/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3398	3	3398	3	0.00

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09/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3365	3	3365	3	0.00
09/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3331	3	3331	3	0.00
09/11/2018	2046 On 07-February-19			Bond Future	117.06	117.7504	117.0622	117.7504	12,065.00
09/11/2018	2046 On 02-May-19			Bond Future	117.47	118.1728	117.4727	118.1728	0.00
09/11/2018	2046 On 01-August-19			Bond Future	119.86	120.5807	119.8627	120.5807	0.00
09/11/2018	2050 On 07-February-19			Bond Future	121.33	121.8660	121.3326	121.8660	10,255.00
09/11/2018	2050 On 02-May-19			Bond Future	123.51	124.0483	123.5056	124.0483	0.00
09/11/2018	2050 On 01-August-19			Bond Future	124.20	124.7570	124.1996	124.7570	0.00
09/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	AL37 On 07-February-19			Index Future	602.36	603.3600	602.3620	603.3600	0.00
09/11/2018	AL37 On 02-May-19			Index Future	613.02	614.0300	613.0160	614.0300	0.00
09/11/2018	AL37 On 01-August-19			Index Future	625.34	626.3960	625.3440	626.3960	0.00
09/11/2018	AL7T On 07-February-19			Index Future	692.44	694.1390	692.4440	694.1390	0.00
09/11/2018	AL7T On 02-May-19			Index Future	704.69	706.4150	704.6920	706.4150	0.00
09/11/2018	AL7T On 01-August-19			Index Future	718.86	720.6410	718.8630	720.6410	0.00
09/11/2018	ALBI On 07-February-19			Index Future	627.67	629.1930	627.6650	629.1930	906.00
09/11/2018	ALBI On 02-May-19			Index Future	638.77	640.3200	638.7670	640.3200	0.00
09/11/2018	ALBI On 01-August-19			Index Future	651.61	653.2160	651.6130	653.2160	0.00
09/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2018	ES33 On 07-February-19			Bond Future	11.28	76.4917	11.2839	76.4917	494.00
09/11/2018	ES33 On 02-May-19			Bond Future	11.39	74.0528	11.3878	74.0528	0.00
09/11/2018	ES33 On 01-August-19			Bond Future	11.49	75.5455	11.4905	75.5455	0.00
09/11/2018	ES42 On 07-February-19			Bond Future	11.49	78.6117	11.4921	78.6117	5,169.00
09/11/2018	ES42 On 02-May-19			Bond Future	11.60	75.7412	11.5957	75.7412	0.00
09/11/2018	ES42 On 01-August-19			Bond Future	11.70	77.2685	11.6961	77.2685	0.00
09/11/2018	GOVI On 07-February-19			GOVI	621.08	622.6780	621.0790	622.6780	461.00
09/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
09/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
09/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
09/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	454310	44	454310	44	0.00
09/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	454410	44	454410	44	0.00
09/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	454510	44	454510	44	0.00
09/11/2018	GOVI On 02-May-19			GOVI	632.07	633.6900	632.0650	633.6900	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
09/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0		0	0	0	0.00
09/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0		0	0	0	0.00
09/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0		0	0	0	0.00
09/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	158150		14	158150	14	0.00
09/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	157950		14	157950	14	0.00
09/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	158050		14	158050	14	0.00
09/11/2018	GOVI On 01-August-19			GOVI	644.78		646.4520	644.7750	646.4520	0.00
09/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	60850		8	60850	8	0.00
09/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	60950		8	60950	8	0.00
09/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	61050		8	61050	8	0.00
09/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0		0	0	0	0.00
09/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0		0	0	0	0.00
09/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0		0	0	0	0.00
09/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
09/11/2018	IGOV On 07-February-19			Index Future	257.23		257.6890	257.2330	257.6890	508.00
09/11/2018	IGOV On 02-May-19			Index Future	261.84		262.3030	261.8400	262.3030	215.00
09/11/2018	IGOV On 01-August-19			Index Future	267.17		267.6460	267.1660	267.6460	0.00
09/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24		102.2400	102.2400	102.2400	0.00
09/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59		99.5800	99.5900	99.5800	0.00
09/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.07		102.0600	102.0700	102.0600	0.00
09/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.00		99.9900	100.0000	99.9900	0.00
09/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90		98.9000	98.9000	98.9000	0.00
09/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34		99.3400	99.3400	99.3400	0.00
09/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.79		99.7900	99.7900	99.7900	0.00
09/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.00		101.9900	102.0000	101.9900	0.00
09/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.04		103.0300	103.0400	103.0300	0.00
09/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.16		99.1400	99.1600	99.1400	0.00
09/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.85		102.8300	102.8500	102.8300	0.00
09/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.98		99.9400	99.9800	99.9400	0.00
09/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.91		96.8500	96.9100	96.8500	0.00
09/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.22		96.1600	96.2200	96.1600	0.00
09/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.50		95.4400	95.5000	95.4400	0.00
09/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.76		95.7000	95.7600	95.7000	0.00
09/11/2018	IS05 On 21-December-21			Interest Rate Swap	98.03		97.9800	98.0300	97.9800	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.24	98.1900	98.2400	98.1900	0.00
09/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.52	99.4600	99.5200	99.4600	0.00
09/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.51	103.4500	103.5100	103.4500	0.00
09/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.83	104.7600	104.8300	104.7600	0.00
09/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.31	98.2300	98.3100	98.2300	0.00
09/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.41	104.3100	104.4100	104.3100	0.00
09/11/2018	IS05 On 19-September-23			Interest Rate Swap	100.00	99.9000	100.0000	99.9000	0.00
09/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.26	97.1100	97.2600	97.1100	0.00
09/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.34	94.1900	94.3400	94.1900	0.00
09/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.14	93.0000	93.1400	93.0000	0.00
09/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.34	95.2000	95.3400	95.2000	0.00
09/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.14	99.0100	99.1400	99.0100	0.00
09/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.78	97.6400	97.7800	97.6400	0.00
09/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.89	99.7400	99.8900	99.7400	0.00
09/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.34	105.2000	105.3400	105.2000	0.00
09/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.74	105.5900	105.7400	105.5900	0.00
09/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.37	99.2100	99.3700	99.2100	0.00
09/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.51	106.3500	106.5100	106.3500	0.00
09/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.20	100.0400	100.2000	100.0400	0.00
09/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
09/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
09/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
09/11/2018	R023 On 07-February-19			Bond Future	8.58	100.9289	8.5759	100.9289	53,011.00
09/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6320	6	6320	6	0.00
09/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6380	7	6380	7	0.00
09/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6350	7	6350	7	0.00
09/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	2	0	2	0	0.00
09/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	2	0	2	0	0.00
09/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	2	0	2	0	0.00
09/11/2018	R023 On 02-May-19			Bond Future	8.63	98.7837	8.6295	98.7837	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
09/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	820	1	820	1	0.00
09/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	805	1	805	1	0.00
09/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	790	1	790	1	0.00
09/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1371	1	1371	1	0.00
09/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1387	1	1387	1	0.00
09/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1354	1	1354	1	0.00
09/11/2018	R023 On 01-August-19			Bond Future	8.66	100.7742	8.6624	100.7742	0.00
09/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1781	2	1781	2	0.00
09/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1821	2	1821	2	0.00
09/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1801	2	1801	2	0.00
09/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	983	1	983	1	0.00
09/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	973	1	973	1	0.00
09/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	992	1	992	1	0.00
09/11/2018	R035 On 07-February-19			Bond Future	9.99	95.4340	9.9903	95.4340	71,516.00
09/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	75	0	75	0	0.00
09/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	82	0	82	0	0.00
09/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	79	0	79	0	0.00
09/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8107	8	8107	8	0.00
09/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	8027	8	8027	8	0.00
09/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8187	8	8187	8	0.00
09/11/2018	R035 On 02-May-19			Bond Future	10.05	92.6211	10.0514	92.6211	0.00
09/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1942	2	1942	2	0.00
09/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1973	2	1973	2	0.00
09/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1911	2	1911	2	0.00
09/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4302	4	4302	4	0.00
09/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4212	4	4212	4	0.00
09/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4257	4	4257	4	0.00
09/11/2018	R035 On 01-August-19			Bond Future	10.11	94.4877	10.1079	94.4877	0.00
09/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4147	4	4147	4	0.00
09/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4107	4	4107	4	0.00
09/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4067	4	4067	4	0.00
09/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3233	3	3233	3	0.00
09/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3265	3	3265	3	0.00
09/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3202	3	3202	3	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
09/11/2018	R186 On 07-February-19			Bond Future	9.26	108.6407	9.2557	108.6407	66,267.00
09/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1913	2	1913	2	6,000.00
09/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2340	3	2340	3	0.00
09/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	54	0	54	0	0.00
09/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	182	0	182	0	1,000.00
09/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	56	0	56	0	0.00
09/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1095	1	1095	1	0.00
09/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4127	4	4127	4	0.00
09/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	461	1	461	1	1,170.00
09/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	59	0	59	0	0.00
09/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	83	0	83	0	210.00
09/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4035	4	4035	4	0.00
09/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1559	2	1559	2	1,170.00
09/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	418	0	418	0	1,000.00
09/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1477	1	1477	1	0.00
09/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6228	6	6228	6	0.00
09/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3298	3	3298	3	0.00
09/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	949	1	949	1	2,500.00
09/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6347	6	6347	6	0.00
09/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5759	5	5759	5	0.00
09/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4638	4	4638	4	0.00
09/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1994	2	1994	2	1,000.00
09/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	401	0	401	0	1,170.00
09/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6287	6	6287	6	0.00
09/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1202	1	1202	1	0.00
09/11/2018	R186 On 02-May-19			Bond Future	9.32	110.5623	9.3216	110.5623	0.00
09/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	667	1	667	1	3,250.00
09/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1395	2	1395	2	0.00
09/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1372	1	1372	1	0.00
09/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4953	5	4953	5	0.00
09/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3644	4	3644	4	0.00
09/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2103	2	2103	2	200.00
09/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1959	2	1959	2	3,250.00
09/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1349	1	1349	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4490	5	4490	5	0.00
09/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	745	1	745	1	200.00
09/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1822	2	1822	2	90.00
09/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	622	1	622	1	90.00
09/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	465	1	465	1	7,000.00
09/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1327	1	1327	1	7,000.00
09/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4741	5	4741	5	0.00
09/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	3145	3	3145	3	0.00
09/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5193	5	5193	5	0.00
09/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4643	4	4643	4	0.00
09/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2224	2	2224	2	0.00
09/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4297	4	4297	4	0.00
09/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2504	2	2504	2	0.00
09/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1283	1	1283	1	7,000.00
09/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	926	1	926	1	3,250.00
09/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	3076	3	3076	3	0.00
09/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	872	1	872	1	200.00
09/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2361	2	2361	2	0.00
09/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4511	4	4511	4	0.00
09/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	996	1	996	1	90.00
09/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	3111	3	3111	3	0.00
09/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	3042	3	3042	3	0.00
09/11/2018	R186 On 01-August-19			Bond Future	9.38	107.4873	9.3779	107.4873	0.00
09/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1754	2	1754	2	6,000.00
09/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3086	3	3086	3	0.00
09/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	428	0	428	0	6,000.00
09/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3153	3	3153	3	0.00
09/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5156	5	5156	5	0.00
09/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3120	3	3120	3	0.00
09/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2297	2	2297	2	0.00
09/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2276	2	2276	2	0.00
09/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1426	1	1426	1	6,000.00
09/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2317	2	2317	2	0.00
09/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6507	6	6507	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
09/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3557	3	3557	3	0.00
09/11/2018	R197 On 07-February-19			Bond Future	299.25	299.3658	299.2469	299.3658	2,355.00
09/11/2018	R197 On 02-May-19			Bond Future	304.61	304.7264	304.6064	304.7264	0.00
09/11/2018	R197 On 01-August-19			Bond Future	303.24	303.3740	303.2426	303.3740	0.00
09/11/2018	R202 On 07-February-19			Bond Future	234.99	235.0292	234.9901	235.0292	8,990.00
09/11/2018	R202 On 02-May-19			Bond Future	239.20	239.2379	239.1986	239.2379	0.00
09/11/2018	R202 On 01-August-19			Bond Future	240.05	240.0958	240.0488	240.0958	0.00
09/11/2018	R207 On 07-February-19			Bond Future	6.15	101.5568	6.1460	101.5568	18,412.00
09/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	358	0	358	0	0.00
09/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	349	0	349	0	0.00
09/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	341	0	341	0	0.00
09/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	16	0	16	0	0.00
09/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	17	0	17	0	0.00
09/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	16	0	16	0	0.00
09/11/2018	R207 On 02-May-19			Bond Future	5.61	103.3531	5.6125	103.3531	0.00
09/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1336	1	1336	1	0.00
09/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1350	1	1350	1	0.00
09/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1343	1	1343	1	0.00
09/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
09/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
09/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
09/11/2018	R207 On 01-August-19			Bond Future	4.13	101.7929	4.1255	101.7929	0.00
09/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1402	1	1402	1	0.00
09/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1406	1	1406	1	0.00
09/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1410	1	1410	1	0.00
09/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
09/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
09/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
09/11/2018	R208 On 07-February-19			Bond Future	7.58	100.9235	7.5842	100.9235	25,597.00
09/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	40	0	40	0	0.00
09/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	38	0	38	0	0.00
09/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	37	0	37	0	0.00
09/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1011	1	1011	1	0.00
09/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1047	1	1047	1	0.00

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09/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1029	1	1029	1	0.00
09/11/2018	R208 On 02-May-19			Bond Future	7.56	99.3072	7.5610	99.3072	0.00
09/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1032	1	1032	1	0.00
09/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1046	1	1046	1	0.00
09/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1060	1	1060	1	0.00
09/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	239	0	239	0	0.00
09/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	245	0	245	0	0.00
09/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	242	0	242	0	0.00
09/11/2018	R208 On 01-August-19			Bond Future	7.46	101.3084	7.4629	101.3084	0.00
09/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1304	1	1304	1	0.00
09/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1291	1	1291	1	0.00
09/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1279	1	1279	1	0.00
09/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	244	0	244	0	0.00
09/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	239	0	239	0	0.00
09/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	241	0	241	0	0.00
09/11/2018	R209 On 07-February-19			Bond Future	9.92	72.5506	9.9190	72.5506	123,571.00
09/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	99	0	99	0	0.00
09/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	136	0	136	0	4,000.00
09/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	756	1	756	1	4,000.00
09/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	95	0	95	0	0.00
09/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2799	3	2799	3	0.00
09/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	103	0	103	0	0.00
09/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6606	6	6606	6	0.00
09/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3203	3	3203	3	0.00
09/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	6006	6	6006	6	0.00
09/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6538	6	6538	6	0.00
09/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1063	1	1063	1	4,000.00
09/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6471	6	6471	6	0.00
09/11/2018	R209 On 02-May-19			Bond Future	9.97	70.6845	9.9741	70.6845	0.00
09/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1722	2	1722	2	0.00
09/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1695	2	1695	2	0.00
09/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	939	1	939	1	760.00
09/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2484	3	2484	3	760.00
09/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1749	2	1749	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
09/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5444	6	5444	6	0.00
09/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1072	1	1072	1	760.00
09/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2634	3	2634	3	0.00
09/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3564	3	3564	3	0.00
09/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4992	5	4992	5	0.00
09/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3526	3	3526	3	0.00
09/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3488	3	3488	3	0.00
09/11/2018	R209 On 01-August-19			Bond Future	10.02	72.1091	10.0238	72.1091	0.00
09/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3541	4	3541	4	0.00
09/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3610	4	3610	4	0.00
09/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3575	4	3575	4	0.00
09/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2742	3	2742	3	0.00
09/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2768	3	2768	3	0.00
09/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2716	3	2716	3	0.00
09/11/2018	R210 On 07-February-19			Bond Future	189.25	189.2773	189.2456	189.2773	3,308.00
09/11/2018	R210 On 02-May-19			Bond Future	190.08	190.1106	190.0790	190.1106	0.00
09/11/2018	R210 On 01-August-19			Bond Future	193.95	193.9841	193.9463	193.9841	0.00
09/11/2018	R212 On 07-February-19			Bond Future	156.03	156.0528	156.0257	156.0528	4,976.00
09/11/2018	R212 On 02-May-19			Bond Future	158.82	158.8473	158.8202	158.8473	0.00
09/11/2018	R212 On 01-August-19			Bond Future	161.98	162.0124	161.9801	162.0124	0.00
09/11/2018	R213 On 07-February-19			Bond Future	9.78	83.9788	9.7792	83.9788	32,324.00
09/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	57	0	57	0	0.00
09/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	59	0	59	0	0.00
09/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	62	0	62	0	0.00
09/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	7014	7	7014	7	0.00
09/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6949	7	6949	7	0.00
09/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	7079	7	7079	7	0.00
09/11/2018	R213 On 02-May-19			Bond Future	9.84	81.9142	9.8390	81.9142	0.00
09/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1504	2	1504	2	0.00
09/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1480	2	1480	2	0.00
09/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1456	2	1456	2	0.00
09/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3594	3	3594	3	0.00
09/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3632	4	3632	4	0.00
09/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3557	3	3557	3	0.00

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09/11/2018	R213 On 01-August-19			Bond Future	9.89	83.5649	9.8934	83.5649	0.00
09/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3266	3	3266	3	0.00
09/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3299	3	3299	3	0.00
09/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3332	3	3332	3	0.00
09/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2710	3	2710	3	0.00
09/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2760	3	2760	3	0.00
09/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2735	3	2735	3	0.00
09/11/2018	R214 On 07-February-19			Bond Future	10.08	71.6915	10.0765	71.6915	29,770.00
09/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	75	0	75	0	0.00
09/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	79	0	79	0	0.00
09/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	72	0	72	0	0.00
09/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7482	7	7482	7	0.00
09/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7409	7	7409	7	0.00
09/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7336	7	7336	7	0.00
09/11/2018	R214 On 02-May-19			Bond Future	10.13	69.6631	10.1304	69.6631	0.00
09/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1936	2	1936	2	0.00
09/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1881	2	1881	2	0.00
09/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1908	2	1908	2	0.00
09/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3693	4	3693	4	0.00
09/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3653	4	3653	4	0.00
09/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3732	4	3732	4	0.00
09/11/2018	R214 On 01-August-19			Bond Future	10.18	71.0670	10.1803	71.0670	0.00
09/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3767	4	3767	4	0.00
09/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3803	4	3803	4	0.00
09/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3732	4	3732	4	0.00
09/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2846	3	2846	3	0.00
09/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2819	3	2819	3	0.00
09/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2791	3	2791	3	0.00
09/11/2018	R248 On 07-February-19			Bond Future	10.09	91.7390	10.0921	91.7390	110,910.00
09/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	84	0	84	0	0.00
09/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	76	0	76	0	0.00
09/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	80	0	80	0	0.00
09/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9552	9	9552	9	0.00
09/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9362	9	9362	9	0.00

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09/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9457	9	9457	9	0.00
09/11/2018	R248 On 02-May-19			Bond Future	10.15	88.9242	10.1464	88.9242	0.00
09/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2441	3	2441	3	0.00
09/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2406	3	2406	3	0.00
09/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2477	3	2477	3	0.00
09/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4562	4	4562	4	0.00
09/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4462	4	4462	4	0.00
09/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4512	4	4512	4	0.00
09/11/2018	R248 On 01-August-19			Bond Future	10.20	90.7164	10.1968	90.7164	0.00
09/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4766	5	4766	5	0.00
09/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4721	5	4721	5	0.00
09/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4676	5	4676	5	0.00
09/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3488	3	3488	3	0.00
09/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3523	3	3523	3	0.00
09/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3454	3	3454	3	0.00