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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
12/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	2025 On 07-February-19			Bond Future	133.14	133.1649	133.1439	133.1649	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
12/11/2018	2025 On 02-May-19			Bond Future	135.52	135.5498	135.5241	135.5498	0.00
12/11/2018	2025 On 01-August-19			Bond Future	138.23	138.2607	138.2325	138.2607	0.00
12/11/2018	2029 On 07-February-19			Bond Future	101.96	101.8838	101.9622	101.8838	2,954.00
12/11/2018	2029 On 02-May-19			Bond Future	102.71	102.6355	102.7118	102.6355	0.00
12/11/2018	2029 On 01-August-19			Bond Future	104.80	104.7235	104.8001	104.7235	0.00
12/11/2018	2030 On 07-February-19			Bond Future	9.72	88.9822	9.7228	88.9822	55,495.00
12/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	428	0	428	0	4,000.00
12/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1532	2	1532	2	4,000.00
12/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	48	0	48	0	0.00
12/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3532	4	3532	4	0.00
12/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	155	0	155	0	1,320.00
12/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	50	0	50	0	0.00
12/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	52	0	52	0	0.00
12/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1300	1	1300	1	1,320.00
12/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	67	0	67	0	0.00
12/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	812	1	812	1	0.00
12/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6647	6	6647	6	0.00
12/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5398	5	5398	5	0.00
12/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2821	3	2821	3	0.00
12/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	7039	7	7039	7	0.00
12/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	2057	2	2057	2	0.00
12/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	7104	7	7104	7	0.00
12/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	7170	7	7170	7	0.00
12/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	670	1	670	1	4,000.00
12/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3841	4	3841	4	0.00
12/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1794	2	1794	2	0.00
12/11/2018	2030 On 02-May-19			Bond Future	9.79	90.5565	9.7906	90.5565	0.00
12/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1326	1	1326	1	0.00
12/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	3904	4	3904	4	0.00
12/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1373	1	1373	1	0.00
12/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	470	1	470	1	3,000.00
12/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1350	1	1350	1	3,000.00
12/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3747	4	3747	4	0.00
12/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3707	4	3707	4	0.00

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12/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	6064	6	6064	6	0.00
12/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1482	1	1482	1	3,000.00
12/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3786	4	3786	4	0.00
12/11/2018	2030 On 01-August-19			Bond Future	9.85	88.3732	9.8541	88.3732	0.00
12/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3138	3	3138	3	0.00
12/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3170	3	3170	3	0.00
12/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3105	3	3105	3	0.00
12/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2782	3	2782	3	0.00
12/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2834	3	2834	3	0.00
12/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2808	3	2808	3	0.00
12/11/2018	2032 On 07-February-19			Bond Future	9.90	91.2643	9.8996	91.2643	41,731.00
12/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	54	0	54	0	0.00
12/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	52	0	52	0	0.00
12/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	49	0	49	0	0.00
12/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7724	8	7724	8	0.00
12/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7796	8	7796	8	0.00
12/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7652	7	7652	7	0.00
12/11/2018	2032 On 02-May-19			Bond Future	9.97	88.7217	9.9655	88.7217	0.00
12/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1580	2	1580	2	0.00
12/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1607	2	1607	2	0.00
12/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1633	2	1633	2	0.00
12/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3867	4	3867	4	0.00
12/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3950	4	3950	4	0.00
12/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3908	4	3908	4	0.00
12/11/2018	2032 On 01-August-19			Bond Future	10.03	90.5073	10.0251	90.5073	0.00
12/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3512	4	3512	4	0.00
12/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3477	4	3477	4	0.00
12/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3442	4	3442	4	0.00
12/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	3025	3	3025	3	0.00
12/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2967	3	2967	3	0.00
12/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2996	3	2996	3	0.00
12/11/2018	2033 On 07-February-19			Bond Future	104.02	103.9732	104.0208	103.9732	6,770.00
12/11/2018	2033 On 02-May-19			Bond Future	104.73	104.6898	104.7347	104.6898	0.00
12/11/2018	2033 On 01-August-19			Bond Future	106.86	106.8197	106.8640	106.8197	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
12/11/2018	2037 On 07-February-19			Bond Future	10.06	87.5822	10.0642	87.5822	54,015.00
12/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	78	0	78	0	0.00
12/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	86	0	86	0	0.00
12/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	82	0	82	0	0.00
12/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	8120	8	8120	8	0.00
12/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7958	8	7958	8	0.00
12/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	8039	8	8039	8	0.00
12/11/2018	2037 On 02-May-19			Bond Future	10.13	89.1317	10.1282	89.1317	0.00
12/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1909	2	1909	2	0.00
12/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1880	2	1880	2	0.00
12/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1939	2	1939	2	0.00
12/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4411	4	4411	4	0.00
12/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4365	4	4365	4	0.00
12/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4318	4	4318	4	0.00
12/11/2018	2037 On 01-August-19			Bond Future	10.19	86.6696	10.1895	86.6696	0.00
12/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	3984	4	3984	4	0.00
12/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4063	4	4063	4	0.00
12/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4023	4	4023	4	0.00
12/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3229	3	3229	3	0.00
12/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3198	3	3198	3	0.00
12/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3261	3	3261	3	0.00
12/11/2018	2038 On 07-February-19			Bond Future	121.96	122.3513	121.9609	122.3513	9,871.00
12/11/2018	2038 On 02-May-19			Bond Future	124.14	124.5427	124.1411	124.5427	0.00
12/11/2018	2038 On 01-August-19			Bond Future	126.61	127.0239	126.6124	127.0239	0.00
12/11/2018	2040 On 07-February-19			Bond Future	10.14	90.7107	10.1389	90.7107	33,526.00
12/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	80	0	80	0	0.00
12/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	88	0	88	0	0.00
12/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	84	0	84	0	0.00
12/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8793	9	8793	9	0.00
12/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8881	9	8881	9	0.00
12/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8705	8	8705	8	0.00
12/11/2018	2040 On 02-May-19			Bond Future	10.20	92.3156	10.2027	92.3156	0.00
12/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3177	3	3177	3	1,150.00
12/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2071	2	2071	2	0.00

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12/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1201	1	1201	1	1,150.00
12/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2038	2	2038	2	0.00
12/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2005	2	2005	2	0.00
12/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4547	4	4547	4	0.00
12/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4596	4	4596	4	0.00
12/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4498	4	4498	4	0.00
12/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	6137	6	6137	6	0.00
12/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3199	3	3199	3	0.00
12/11/2018	2040 On 01-August-19			Bond Future	10.26	89.6672	10.2640	89.6672	0.00
12/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4272	4	4272	4	0.00
12/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4314	4	4314	4	0.00
12/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4356	5	4356	5	0.00
12/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3464	3	3464	3	0.00
12/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3532	3	3532	3	0.00
12/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3498	3	3498	3	0.00
12/11/2018	2044 On 07-February-19			Bond Future	10.14	88.0141	10.1358	88.0141	39,738.00
12/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	106	0	106	0	0.00
12/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	112	0	112	0	0.00
12/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	102	0	102	0	0.00
12/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8618	8	8618	8	0.00
12/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8529	8	8529	8	0.00
12/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8440	8	8440	8	0.00
12/11/2018	2044 On 02-May-19			Bond Future	10.20	89.5713	10.1965	89.5713	0.00
12/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2120	2	2120	2	0.00
12/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2188	2	2188	2	0.00
12/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2154	2	2154	2	0.00
12/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4444	4	4444	4	0.00
12/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4493	4	4493	4	0.00
12/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4543	4	4543	4	0.00
12/11/2018	2044 On 01-August-19			Bond Future	10.25	86.9928	10.2546	86.9928	0.00
12/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4511	5	4511	5	0.00
12/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4468	5	4468	5	0.00
12/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4554	5	4554	5	0.00
12/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3487	3	3487	3	0.00

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12/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3453	3	3453	3	0.00
12/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3419	3	3419	3	0.00
12/11/2018	2046 On 07-February-19			Bond Future	116.93	117.0622	116.9335	117.0622	12,065.00
12/11/2018	2046 On 02-May-19			Bond Future	117.34	117.4727	117.3378	117.4727	0.00
12/11/2018	2046 On 01-August-19			Bond Future	119.72	119.8627	119.7234	119.8627	0.00
12/11/2018	2050 On 07-February-19			Bond Future	120.68	121.3326	120.6763	121.3326	10,255.00
12/11/2018	2050 On 02-May-19			Bond Future	122.83	123.5056	122.8334	123.5056	0.00
12/11/2018	2050 On 01-August-19			Bond Future	123.51	124.1996	123.5121	124.1996	0.00
12/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	AL37 On 07-February-19			Index Future	601.71	602.3620	601.7100	602.3620	0.00
12/11/2018	AL37 On 02-May-19			Index Future	612.33	613.0160	612.3320	613.0160	0.00
12/11/2018	AL37 On 01-August-19			Index Future	624.63	625.3440	624.6340	625.3440	0.00
12/11/2018	AL7T On 07-February-19			Index Future	691.35	692.4440	691.3500	692.4440	0.00
12/11/2018	AL7T On 02-May-19			Index Future	703.55	704.6920	703.5540	704.6920	0.00
12/11/2018	AL7T On 01-August-19			Index Future	717.69	718.8630	717.6890	718.8630	0.00
12/11/2018	ALBI On 07-February-19			Index Future	626.47	627.6650	626.4680	627.6650	906.00
12/11/2018	ALBI On 02-May-19			Index Future	637.53	638.7670	637.5270	638.7670	0.00
12/11/2018	ALBI On 01-August-19			Index Future	650.34	651.6130	650.3350	651.6130	0.00
12/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	ES33 On 07-February-19			Bond Future	11.31	76.3225	11.3137	76.3225	494.00
12/11/2018	ES33 On 02-May-19			Bond Future	11.42	73.8808	11.4191	73.8808	0.00
12/11/2018	ES33 On 01-August-19			Bond Future	11.52	75.3678	11.5231	75.3678	0.00
12/11/2018	ES42 On 07-February-19			Bond Future	11.52	78.4529	11.5220	78.4529	5,169.00
12/11/2018	ES42 On 02-May-19			Bond Future	11.63	75.5798	11.6269	75.5798	0.00
12/11/2018	ES42 On 01-August-19			Bond Future	11.73	77.1016	11.7287	77.1016	0.00
12/11/2018	GOVI On 07-February-19			GOVI	619.88	621.0790	619.8750	621.0790	461.00
12/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	466350	45	466350	45	0.00
12/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	466450	45	466450	45	0.00
12/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	466550	45	466550	45	0.00
12/11/2018	GOVI On 02-May-19			GOVI	630.82	632.0650	630.8170	632.0650	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
12/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	170630	16	170630	16	0.00
12/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	170430	16	170430	16	0.00
12/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	170530	16	170530	16	0.00
12/11/2018	GOVI On 01-August-19			GOVI	643.49	644.7750	643.4910	644.7750	0.00
12/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	48010	6	48010	6	0.00
12/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	48110	6	48110	6	0.00
12/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	48210	6	48210	6	0.00
12/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
12/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
12/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2018	IGOV On 07-February-19			Index Future	256.87	257.2330	256.8740	257.2330	508.00
12/11/2018	IGOV On 02-May-19			Index Future	261.47	261.8400	261.4650	261.8400	215.00
12/11/2018	IGOV On 01-August-19			Index Future	266.78	267.1660	266.7780	267.1660	0.00
12/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
12/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
12/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
12/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
12/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
12/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
12/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
12/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.04	103.0400	103.0400	103.0400	0.00
12/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
12/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.86	102.8500	102.8600	102.8500	0.00
12/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.98	99.9800	99.9800	99.9800	0.00
12/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.90	96.9100	96.9000	96.9100	0.00
12/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.21	96.2200	96.2100	96.2200	0.00
12/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.48	95.5000	95.4800	95.5000	0.00
12/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.74	95.7600	95.7400	95.7600	0.00
12/11/2018	IS05 On 21-December-21			Interest Rate Swap	98.01	98.0300	98.0100	98.0300	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
12/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.22	98.2400	98.2200	98.2400	0.00
12/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.50	99.5200	99.5000	99.5200	0.00
12/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.49	103.5100	103.4900	103.5100	0.00
12/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.82	104.8300	104.8200	104.8300	0.00
12/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.30	98.3100	98.3000	98.3100	0.00
12/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.40	104.4100	104.4000	104.4100	0.00
12/11/2018	IS05 On 19-September-23			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.28	97.2600	97.2800	97.2600	0.00
12/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.36	94.3400	94.3600	94.3400	0.00
12/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.16	93.1400	93.1600	93.1400	0.00
12/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.36	95.3400	95.3600	95.3400	0.00
12/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.16	99.1400	99.1600	99.1400	0.00
12/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.81	97.7800	97.8100	97.7800	0.00
12/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.92	99.8900	99.9200	99.8900	0.00
12/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.37	105.3400	105.3700	105.3400	0.00
12/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.77	105.7400	105.7700	105.7400	0.00
12/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.40	99.3700	99.4000	99.3700	0.00
12/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.53	106.5100	106.5300	106.5100	0.00
12/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.21	100.2000	100.2100	100.2000	0.00
12/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
12/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/11/2018	R023 On 07-February-19			Bond Future	8.61	100.7528	8.6127	100.7528	53,011.00
12/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6198	6	6198	6	0.00
12/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6259	6	6259	6	0.00
12/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6229	6	6229	6	0.00
12/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	2	0	2	0	0.00
12/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	2	0	2	0	0.00
12/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	2	0	2	0	0.00
12/11/2018	R023 On 02-May-19			Bond Future	8.67	98.6048	8.6699	98.6048	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
12/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	758	1	758	1	0.00
12/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	744	1	744	1	0.00
12/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	730	1	730	1	0.00
12/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1436	1	1436	1	0.00
12/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1454	1	1454	1	0.00
12/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1419	1	1419	1	0.00
12/11/2018	R023 On 01-August-19			Bond Future	8.71	100.5888	8.7066	100.5888	0.00
12/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1696	2	1696	2	0.00
12/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1735	2	1735	2	0.00
12/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1716	2	1716	2	0.00
12/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	1028	1	1028	1	0.00
12/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	1018	1	1018	1	0.00
12/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	1038	1	1038	1	0.00
12/11/2018	R035 On 07-February-19			Bond Future	10.02	95.2092	10.0205	95.2092	71,516.00
12/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	60	0	60	0	0.00
12/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	66	0	66	0	0.00
12/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	63	0	63	0	0.00
12/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8314	8	8314	8	0.00
12/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	8233	8	8233	8	0.00
12/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8395	8	8395	8	0.00
12/11/2018	R035 On 02-May-19			Bond Future	10.08	92.3926	10.0829	92.3926	0.00
12/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1829	2	1829	2	0.00
12/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1859	2	1859	2	0.00
12/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1799	2	1799	2	0.00
12/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4420	4	4420	4	0.00
12/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4328	4	4328	4	0.00
12/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4374	4	4374	4	0.00
12/11/2018	R035 On 01-August-19			Bond Future	10.14	94.2518	10.1407	94.2518	0.00
12/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	3995	4	3995	4	0.00
12/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	3956	4	3956	4	0.00
12/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	3917	4	3917	4	0.00
12/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3318	3	3318	3	0.00
12/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3350	3	3350	3	0.00
12/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3286	3	3286	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
12/11/2018	R186 On 07-February-19			Bond Future	9.29	108.3429	9.2863	108.3429	66,267.00
12/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1787	2	1787	2	6,000.00
12/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2203	2	2203	2	0.00
12/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	43	0	43	0	0.00
12/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	153	0	153	0	1,000.00
12/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	45	0	45	0	0.00
12/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1000	1	1000	1	0.00
12/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	3965	4	3965	4	0.00
12/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1445	2	1445	2	1,170.00
12/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	406	0	406	0	1,170.00
12/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	47	0	47	0	0.00
12/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	67	0	67	0	210.00
12/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	3873	4	3873	4	0.00
12/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6391	6	6391	6	0.00
12/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3418	3	3418	3	0.00
12/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	432	0	432	0	1,000.00
12/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1538	1	1538	1	0.00
12/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6511	6	6511	6	0.00
12/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5919	6	5919	6	0.00
12/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4785	5	4785	5	0.00
12/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	988	1	988	1	2,500.00
12/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	2075	2	2075	2	1,000.00
12/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6451	6	6451	6	0.00
12/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	414	0	414	0	1,170.00
12/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1252	1	1252	1	0.00
12/11/2018	R186 On 02-May-19			Bond Future	9.35	110.2595	9.3542	110.2595	0.00
12/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	612	1	612	1	3,250.00
12/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1308	1	1308	1	0.00
12/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3505	4	3505	4	0.00
12/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1286	1	1286	1	0.00
12/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4798	5	4798	5	0.00
12/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1854	2	1854	2	3,250.00
12/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1264	1	1264	1	0.00
12/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	1995	2	1995	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4340	4	4340	4	0.00
12/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	686	1	686	1	200.00
12/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1721	2	1721	2	90.00
12/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	570	1	570	1	90.00
12/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	423	0	423	0	7,000.00
12/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1243	1	1243	1	7,000.00
12/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4588	5	4588	5	0.00
12/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	3244	3	3244	3	0.00
12/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5333	5	5333	5	0.00
12/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4773	5	4773	5	0.00
12/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2298	2	2298	2	0.00
12/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4420	4	4420	4	0.00
12/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2586	3	2586	3	0.00
12/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1326	1	1326	1	7,000.00
12/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	956	1	956	1	3,250.00
12/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	900	1	900	1	200.00
12/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	3173	3	3173	3	0.00
12/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	1028	1	1028	1	90.00
12/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	3208	3	3208	3	0.00
12/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2438	2	2438	2	0.00
12/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4639	5	4639	5	0.00
12/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	3138	3	3138	3	0.00
12/11/2018	R186 On 01-August-19			Bond Future	9.41	107.1752	9.4124	107.1752	0.00
12/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1666	2	1666	2	6,000.00
12/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	393	0	393	0	6,000.00
12/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	2968	3	2968	3	0.00
12/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3033	3	3033	3	0.00
12/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5010	5	5010	5	0.00
12/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3001	3	3001	3	0.00
12/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2365	2	2365	2	0.00
12/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2344	2	2344	2	0.00
12/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1467	1	1467	1	6,000.00
12/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2386	2	2386	2	0.00
12/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6660	7	6660	7	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
12/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3657	4	3657	4	0.00
12/11/2018	R197 On 07-February-19			Bond Future	299.20	299.2469	299.1983	299.2469	2,355.00
12/11/2018	R197 On 02-May-19			Bond Future	304.55	304.6064	304.5470	304.6064	0.00
12/11/2018	R197 On 01-August-19			Bond Future	303.18	303.2426	303.1777	303.2426	0.00
12/11/2018	R202 On 07-February-19			Bond Future	234.95	234.9901	234.9533	234.9901	8,990.00
12/11/2018	R202 On 02-May-19			Bond Future	239.15	239.1986	239.1535	239.1986	0.00
12/11/2018	R202 On 01-August-19			Bond Future	240.00	240.0488	239.9994	240.0488	0.00
12/11/2018	R207 On 07-February-19			Bond Future	6.18	101.5294	6.1817	101.5294	18,412.00
12/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	329	0	329	0	0.00
12/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	320	0	320	0	0.00
12/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	312	0	312	0	0.00
12/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	20	0	20	0	0.00
12/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	20	0	20	0	0.00
12/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	19	0	19	0	0.00
12/11/2018	R207 On 02-May-19			Bond Future	5.67	103.3255	5.6655	103.3255	0.00
12/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1300	1	1300	1	0.00
12/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1314	1	1314	1	0.00
12/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1307	1	1307	1	0.00
12/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
12/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
12/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
12/11/2018	R207 On 01-August-19			Bond Future	4.21	101.7617	4.2112	101.7617	0.00
12/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1364	1	1364	1	0.00
12/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1368	1	1368	1	0.00
12/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1372	1	1372	1	0.00
12/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/11/2018	R208 On 07-February-19			Bond Future	7.62	100.8791	7.6180	100.8791	25,597.00
12/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	31	0	31	0	0.00
12/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	30	0	30	0	0.00
12/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	29	0	29	0	0.00
12/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1067	1	1067	1	0.00
12/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1104	1	1104	1	0.00

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12/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1085	1	1085	1	0.00
12/11/2018	R208 On 02-May-19			Bond Future	7.60	99.2624	7.6012	99.2624	0.00
12/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	979	1	979	1	0.00
12/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	992	1	992	1	0.00
12/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1006	1	1006	1	0.00
12/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	254	0	254	0	0.00
12/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	261	0	261	0	0.00
12/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	257	0	257	0	0.00
12/11/2018	R208 On 01-August-19			Bond Future	7.51	101.2597	7.5103	101.2597	0.00
12/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1247	1	1247	1	0.00
12/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1235	1	1235	1	0.00
12/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1223	1	1223	1	0.00
12/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	260	0	260	0	0.00
12/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	254	0	254	0	0.00
12/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	257	0	257	0	0.00
12/11/2018	R209 On 07-February-19			Bond Future	9.95	72.3591	9.9492	72.3591	123,571.00
12/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	81	0	81	0	0.00
12/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	113	0	113	0	4,000.00
12/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	679	1	679	1	4,000.00
12/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	78	0	78	0	0.00
12/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2647	3	2647	3	0.00
12/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	84	0	84	0	0.00
12/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6779	7	6779	7	0.00
12/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3315	3	3315	3	0.00
12/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	6173	6	6173	6	0.00
12/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6710	7	6710	7	0.00
12/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1101	1	1101	1	4,000.00
12/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6642	6	6642	6	0.00
12/11/2018	R209 On 02-May-19			Bond Future	10.01	70.4898	10.0055	70.4898	0.00
12/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1623	2	1623	2	0.00
12/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1597	2	1597	2	0.00
12/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	871	1	871	1	760.00
12/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2364	2	2364	2	760.00
12/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1649	2	1649	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
12/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5277	5	5277	5	0.00
12/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1101	1	1101	1	760.00
12/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2710	3	2710	3	0.00
12/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	5120	5	5120	5	0.00
12/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3661	4	3661	4	0.00
12/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3623	4	3623	4	0.00
12/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3584	3	3584	3	0.00
12/11/2018	R209 On 01-August-19			Bond Future	10.06	71.9085	10.0564	71.9085	0.00
12/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3412	4	3412	4	0.00
12/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3479	4	3479	4	0.00
12/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3445	4	3445	4	0.00
12/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2813	3	2813	3	0.00
12/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2840	3	2840	3	0.00
12/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2786	3	2786	3	0.00
12/11/2018	R210 On 07-February-19			Bond Future	189.06	189.2456	189.0611	189.2456	3,308.00
12/11/2018	R210 On 02-May-19			Bond Future	189.88	190.0790	189.8847	190.0790	0.00
12/11/2018	R210 On 01-August-19			Bond Future	193.75	193.9463	193.7454	193.9463	0.00
12/11/2018	R212 On 07-February-19			Bond Future	156.00	156.0257	156.0004	156.0257	4,976.00
12/11/2018	R212 On 02-May-19			Bond Future	158.79	158.8202	158.7892	158.8202	0.00
12/11/2018	R212 On 01-August-19			Bond Future	161.95	161.9801	161.9462	161.9801	0.00
12/11/2018	R213 On 07-February-19			Bond Future	9.81	83.7635	9.8095	83.7635	32,324.00
12/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	46	0	46	0	0.00
12/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	48	0	48	0	0.00
12/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	50	0	50	0	0.00
12/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	7184	7	7184	7	0.00
12/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	7119	7	7119	7	0.00
12/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	7250	7	7250	7	0.00
12/11/2018	R213 On 02-May-19			Bond Future	9.87	81.6953	9.8708	81.6953	0.00
12/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1414	2	1414	2	0.00
12/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1391	1	1391	1	0.00
12/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1368	1	1368	1	0.00
12/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3694	4	3694	4	0.00
12/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3732	4	3732	4	0.00
12/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3656	4	3656	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2018	R213 On 01-August-19			Bond Future	9.93	83.3392	9.9264	83.3392	0.00
12/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3144	3	3144	3	0.00
12/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3177	3	3177	3	0.00
12/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3209	3	3209	3	0.00
12/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2781	3	2781	3	0.00
12/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2832	3	2832	3	0.00
12/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2806	3	2806	3	0.00
12/11/2018	R214 On 07-February-19			Bond Future	10.11	71.5269	10.1067	71.5269	29,770.00
12/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	61	0	61	0	0.00
12/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	64	0	64	0	0.00
12/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	58	0	58	0	0.00
12/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7665	7	7665	7	0.00
12/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7591	7	7591	7	0.00
12/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7517	7	7517	7	0.00
12/11/2018	R214 On 02-May-19			Bond Future	10.16	69.4959	10.1618	69.4959	0.00
12/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1830	2	1830	2	0.00
12/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1776	2	1776	2	0.00
12/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1803	2	1803	2	0.00
12/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3790	4	3790	4	0.00
12/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3750	4	3750	4	0.00
12/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3830	4	3830	4	0.00
12/11/2018	R214 On 01-August-19			Bond Future	10.21	70.8944	10.2127	70.8944	0.00
12/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3632	4	3632	4	0.00
12/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3667	4	3667	4	0.00
12/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3597	4	3597	4	0.00
12/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2918	3	2918	3	0.00
12/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2891	3	2891	3	0.00
12/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2863	3	2863	3	0.00
12/11/2018	R248 On 07-February-19			Bond Future	10.12	91.4431	10.1171	91.4431	110,910.00
12/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	69	0	69	0	0.00
12/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	62	0	62	0	0.00
12/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	66	0	66	0	0.00
12/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9746	10	9746	10	0.00
12/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9554	9	9554	9	0.00

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12/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9650	9	9650	9	0.00
12/11/2018	R248 On 02-May-19			Bond Future	10.17	88.6233	10.1726	88.6233	0.00
12/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2324	2	2324	2	0.00
12/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2289	2	2289	2	0.00
12/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2359	2	2359	2	0.00
12/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4660	5	4660	5	0.00
12/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4558	4	4558	4	0.00
12/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4609	5	4609	5	0.00
12/11/2018	R248 On 01-August-19			Bond Future	10.22	90.4067	10.2239	90.4067	0.00
12/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4618	5	4618	5	0.00
12/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4573	5	4573	5	0.00
12/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4529	5	4529	5	0.00
12/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3561	3	3561	3	0.00
12/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3596	4	3596	4	0.00
12/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3526	3	3526	3	0.00