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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	2025 On 07-February-19			Bond Future	132.10	132.1710	132.0991	132.1710	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
07/12/2018	2025 On 02-May-19			Bond Future	134.45	134.5235	134.4496	134.5235	0.00
07/12/2018	2025 On 01-August-19			Bond Future	137.09	137.1703	137.0918	137.1703	0.00
07/12/2018	2029 On 07-February-19			Bond Future	100.31	100.3088	100.3118	100.3088	2,954.00
07/12/2018	2029 On 02-May-19			Bond Future	101.02	101.0211	101.0235	101.0211	0.00
07/12/2018	2029 On 01-August-19			Bond Future	103.04	103.0439	103.0441	103.0439	0.00
07/12/2018	2030 On 07-February-19			Bond Future	9.56	89.6550	9.5572	89.6550	56,168.00
07/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1778	2	1778	2	4,000.00
07/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	442	0	442	0	4,000.00
07/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	30	0	30	0	0.00
07/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4158	4	4158	4	0.00
07/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	132	0	132	0	1,320.00
07/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	32	0	32	0	0.00
07/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	33	0	33	0	0.00
07/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1492	1	1492	1	1,320.00
07/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	46	0	46	0	0.00
07/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	896	1	896	1	0.00
07/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5603	6	5603	6	0.00
07/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	4352	5	4352	5	0.00
07/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1882	2	1882	2	0.00
07/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5996	6	5996	6	0.00
07/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1226	1	1226	1	0.00
07/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6063	6	6063	6	0.00
07/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6129	6	6129	6	0.00
07/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	274	0	274	0	4,000.00
07/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2832	3	2832	3	0.00
07/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1018	1	1018	1	0.00
07/12/2018	2030 On 02-May-19			Bond Future	9.62	91.2308	9.6205	91.2308	0.00
07/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1476	1	1476	1	0.00
07/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4427	4	4427	4	0.00
07/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1529	1	1529	1	0.00
07/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	505	0	505	0	3,000.00
07/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1503	1	1503	1	3,000.00
07/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2866	3	2866	3	0.00
07/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2830	3	2830	3	0.00

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07/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5067	5	5067	5	0.00
07/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	972	1	972	1	3,000.00
07/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2902	3	2902	3	0.00
07/12/2018	2030 On 01-August-19			Bond Future	9.68	89.0313	9.6826	89.0313	0.00
07/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3496	3	3496	3	0.00
07/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3533	3	3533	3	0.00
07/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3459	3	3459	3	0.00
07/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2121	2	2121	2	0.00
07/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2164	2	2164	2	0.00
07/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2142	2	2142	2	0.00
07/12/2018	2032 On 07-February-19			Bond Future	9.76	91.7908	9.7643	91.7908	43,322.00
07/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	34	0	34	0	0.00
07/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	32	0	32	0	0.00
07/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	30	0	30	0	0.00
07/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6799	7	6799	7	0.00
07/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6872	7	6872	7	0.00
07/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6727	7	6727	7	0.00
07/12/2018	2032 On 02-May-19			Bond Future	9.83	89.2472	9.8269	89.2472	0.00
07/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1674	2	1674	2	0.00
07/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1703	2	1703	2	0.00
07/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1732	2	1732	2	0.00
07/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3052	3	3052	3	0.00
07/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3130	3	3130	3	0.00
07/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3091	3	3091	3	0.00
07/12/2018	2032 On 01-August-19			Bond Future	9.89	91.0139	9.8864	91.0139	0.00
07/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3772	4	3772	4	0.00
07/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3733	4	3733	4	0.00
07/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3694	4	3694	4	0.00
07/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2376	2	2376	2	0.00
07/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2326	2	2326	2	0.00
07/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2351	2	2351	2	0.00
07/12/2018	2033 On 07-February-19			Bond Future	102.37	102.3709	102.3741	102.3709	5,890.00
07/12/2018	2033 On 02-May-19			Bond Future	103.05	103.0475	103.0502	103.0475	0.00
07/12/2018	2033 On 01-August-19			Bond Future	105.11	105.1108	105.1112	105.1108	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
07/12/2018	2037 On 07-February-19			Bond Future	9.98	88.0040	9.9767	88.0040	56,758.00
07/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	44	0	44	0	0.00
07/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	50	0	50	0	0.00
07/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	47	0	47	0	0.00
07/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	7434	7	7434	7	0.00
07/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	7271	7	7271	7	0.00
07/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	7353	7	7353	7	0.00
07/12/2018	2037 On 02-May-19			Bond Future	10.04	89.5508	10.0392	89.5508	0.00
07/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1872	2	1872	2	0.00
07/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1840	2	1840	2	0.00
07/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1904	2	1904	2	0.00
07/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3716	4	3716	4	0.00
07/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3672	4	3672	4	0.00
07/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3627	4	3627	4	0.00
07/12/2018	2037 On 01-August-19			Bond Future	10.10	87.0677	10.1017	87.0677	0.00
07/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4068	4	4068	4	0.00
07/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4155	4	4155	4	0.00
07/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4111	4	4111	4	0.00
07/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2679	3	2679	3	0.00
07/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2651	3	2651	3	0.00
07/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2707	3	2707	3	0.00
07/12/2018	2038 On 07-February-19			Bond Future	120.34	120.0625	120.3387	120.0625	9,912.00
07/12/2018	2038 On 02-May-19			Bond Future	122.48	122.1996	122.4798	122.1996	0.00
07/12/2018	2038 On 01-August-19			Bond Future	124.88	124.5938	124.8770	124.5938	0.00
07/12/2018	2040 On 07-February-19			Bond Future	10.05	91.2032	10.0465	91.2032	32,154.00
07/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	42	0	42	0	0.00
07/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	46	0	46	0	0.00
07/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	44	0	44	0	0.00
07/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	8014	8	8014	8	0.00
07/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	8104	8	8104	8	0.00
07/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7925	8	7925	8	0.00
07/12/2018	2040 On 02-May-19			Bond Future	10.11	92.8064	10.1086	92.8064	0.00
07/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3248	3	3248	3	1,150.00
07/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2061	2	2061	2	0.00

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07/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1158	1	1158	1	1,150.00
07/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2026	2	2026	2	0.00
07/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1992	2	1992	2	0.00
07/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3791	4	3791	4	0.00
07/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3839	4	3839	4	0.00
07/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3744	4	3744	4	0.00
07/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	5351	5	5351	5	0.00
07/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2526	3	2526	3	0.00
07/12/2018	2040 On 01-August-19			Bond Future	10.17	90.1373	10.1708	90.1373	0.00
07/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4394	4	4394	4	0.00
07/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4440	4	4440	4	0.00
07/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4486	4	4486	4	0.00
07/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2867	3	2867	3	0.00
07/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2927	3	2927	3	0.00
07/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2897	3	2897	3	0.00
07/12/2018	2044 On 07-February-19			Bond Future	10.07	88.2988	10.0698	88.2988	37,155.00
07/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	51	0	51	0	0.00
07/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	54	0	54	0	0.00
07/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	48	0	48	0	0.00
07/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	8030	8	8030	8	0.00
07/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	7939	8	7939	8	0.00
07/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	7848	8	7848	8	0.00
07/12/2018	2044 On 02-May-19			Bond Future	10.13	89.8508	10.1296	89.8508	0.00
07/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2031	2	2031	2	0.00
07/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2101	2	2101	2	0.00
07/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2065	2	2065	2	0.00
07/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3820	4	3820	4	0.00
07/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3868	4	3868	4	0.00
07/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3917	4	3917	4	0.00
07/12/2018	2044 On 01-August-19			Bond Future	10.19	87.2484	10.1895	87.2484	0.00
07/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4533	5	4533	5	0.00
07/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4486	4	4486	4	0.00
07/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4579	5	4579	5	0.00
07/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2989	3	2989	3	0.00

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07/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2957	3	2957	3	0.00
07/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2927	3	2927	3	0.00
07/12/2018	2046 On 07-February-19			Bond Future	114.20	114.1923	114.1961	114.1923	12,458.00
07/12/2018	2046 On 02-May-19			Bond Future	114.54	114.5388	114.5420	114.5388	0.00
07/12/2018	2046 On 01-August-19			Bond Future	116.83	116.8323	116.8330	116.8323	0.00
07/12/2018	2050 On 07-February-19			Bond Future	117.08	117.5678	117.0830	117.5678	10,349.00
07/12/2018	2050 On 02-May-19			Bond Future	119.17	119.6604	119.1664	119.6604	0.00
07/12/2018	2050 On 01-August-19			Bond Future	119.73	120.2377	119.7312	120.2377	0.00
07/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	AL37 On 07-February-19			Index Future	607.32	606.5790	607.3210	606.5790	0.00
07/12/2018	AL37 On 02-May-19			Index Future	617.99	617.2390	617.9910	617.2390	0.00
07/12/2018	AL37 On 01-August-19			Index Future	630.21	629.4530	630.2050	629.4530	0.00
07/12/2018	AL7T On 07-February-19			Index Future	698.77	697.7430	698.7690	697.7430	0.00
07/12/2018	AL7T On 02-May-19			Index Future	711.05	710.0050	711.0450	710.0050	0.00
07/12/2018	AL7T On 01-August-19			Index Future	725.10	724.0540	725.0990	724.0540	0.00
07/12/2018	ALBI On 07-February-19			Index Future	631.95	631.3980	631.9500	631.3980	910.00
07/12/2018	ALBI On 02-May-19			Index Future	643.05	642.4950	643.0530	642.4950	0.00
07/12/2018	ALBI On 01-August-19			Index Future	655.76	655.2080	655.7620	655.2080	0.00
07/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2018	ES33 On 07-February-19			Bond Future	11.19	76.7864	11.1904	76.7864	494.00
07/12/2018	ES33 On 02-May-19			Bond Future	11.29	74.3445	11.2929	74.3445	0.00
07/12/2018	ES33 On 01-August-19			Bond Future	11.40	75.8162	11.3969	75.8162	0.00
07/12/2018	ES42 On 07-February-19			Bond Future	11.43	78.8667	11.4264	78.8667	5,169.00
07/12/2018	ES42 On 02-May-19			Bond Future	11.53	75.9921	11.5292	75.9921	0.00
07/12/2018	ES42 On 01-August-19			Bond Future	11.63	77.4968	11.6316	77.4968	0.00
07/12/2018	GOVI On 07-February-19			GOVI	625.32	624.7130	625.3190	624.7130	452.00
07/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	411910	42	411910	42	0.00
07/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	412010	42	412010	42	0.00
07/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	412110	42	412110	42	0.00
07/12/2018	GOVI On 02-May-19			GOVI	636.30	635.6920	636.3040	635.6920	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
07/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	115760	12	115760	12	0.00
07/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	115560	12	115560	12	0.00
07/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	115660	12	115660	12	0.00
07/12/2018	GOVI On 01-August-19			GOVI	648.88	648.2700	648.8810	648.2700	0.00
07/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	101910	10	101910	10	0.00
07/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	102010	10	102010	10	0.00
07/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	102110	10	102110	10	0.00
07/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
07/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
07/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2018	IGOV On 07-February-19			Index Future	253.58	253.6070	253.5750	253.6070	528.00
07/12/2018	IGOV On 02-May-19			Index Future	258.09	258.1210	258.0870	258.1210	215.00
07/12/2018	IGOV On 01-August-19			Index Future	263.25	263.2890	263.2480	263.2890	0.00
07/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
07/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
07/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
07/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
07/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
07/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
07/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
07/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9600	101.9500	101.9600	0.00
07/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.97	102.9800	102.9700	102.9800	0.00
07/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	99.0700	99.0600	99.0700	0.00
07/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7300	102.7100	102.7300	0.00
07/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.79	99.8100	99.7900	99.8100	0.00
07/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.6800	96.6600	96.6800	0.00
07/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.92	95.9400	95.9200	95.9400	0.00
07/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.13	95.1500	95.1300	95.1500	0.00
07/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.3600	95.3400	95.3600	0.00
07/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.55	97.5900	97.5500	97.5900	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
07/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.71	97.7600	97.7100	97.7600	0.00
07/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.93	98.9900	98.9300	98.9900	0.00
07/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.87	102.9500	102.8700	102.9500	0.00
07/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.14	104.2300	104.1400	104.2300	0.00
07/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.56	97.6500	97.5600	97.6500	0.00
07/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.62	103.7100	103.6200	103.7100	0.00
07/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.16	99.2500	99.1600	99.2500	0.00
07/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.07	96.1500	96.0700	96.1500	0.00
07/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.11	93.2000	93.1100	93.2000	0.00
07/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.88	91.9900	91.8800	91.9900	0.00
07/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.06	94.1900	94.0600	94.1900	0.00
07/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.86	98.0000	97.8600	98.0000	0.00
07/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.47	96.6100	96.4700	96.6100	0.00
07/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.57	98.7100	98.5700	98.7100	0.00
07/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.04	104.1700	104.0400	104.1700	0.00
07/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.43	104.5600	104.4300	104.5600	0.00
07/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.01	98.1400	98.0100	98.1400	0.00
07/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.19	105.3100	105.1900	105.3100	0.00
07/12/2018	IS10 On 19-September-28			Interest Rate Swap	98.82	98.9500	98.8200	98.9500	0.00
07/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
07/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
07/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
07/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/12/2018	R023 On 07-February-19			Bond Future	8.35	101.3686	8.3526	101.3686	62,183.00
07/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7058	7	7058	7	0.00
07/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7119	7	7119	7	0.00
07/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7089	7	7089	7	0.00
07/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R023 On 02-May-19			Bond Future	8.39	99.2202	8.3944	99.2202	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
07/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1040	1	1040	1	0.00
07/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1022	1	1022	1	0.00
07/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1003	1	1003	1	0.00
07/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	846	1	846	1	0.00
07/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	859	1	859	1	0.00
07/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	833	1	833	1	0.00
07/12/2018	R023 On 01-August-19			Bond Future	8.42	101.1841	8.4200	101.1841	0.00
07/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2233	2	2233	2	0.00
07/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2279	2	2279	2	0.00
07/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2255	2	2255	2	0.00
07/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	715	1	715	1	0.00
07/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	709	1	709	1	0.00
07/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	722	1	722	1	0.00
07/12/2018	R035 On 07-February-19			Bond Future	9.91	95.7571	9.9105	95.7571	71,612.00
07/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	36	0	36	0	0.00
07/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	40	0	40	0	0.00
07/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	38	0	38	0	0.00
07/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	7474	8	7474	8	0.00
07/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	7392	7	7392	7	0.00
07/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	7556	8	7556	8	0.00
07/12/2018	R035 On 02-May-19			Bond Future	9.97	92.9396	9.9707	92.9396	0.00
07/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1853	2	1853	2	0.00
07/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1884	2	1884	2	0.00
07/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1821	2	1821	2	0.00
07/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3621	4	3621	4	0.00
07/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3533	4	3533	4	0.00
07/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3577	4	3577	4	0.00
07/12/2018	R035 On 01-August-19			Bond Future	10.03	94.7793	10.0291	94.7793	0.00
07/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4193	4	4193	4	0.00
07/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4150	4	4150	4	0.00
07/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4107	4	4107	4	0.00
07/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2706	3	2706	3	0.00
07/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2734	3	2734	3	0.00
07/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2678	3	2678	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
07/12/2018	R186 On 07-February-19			Bond Future	9.08	109.2228	9.0768	109.2228	73,786.00
07/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2290	2	2290	2	6,000.00
07/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1586	2	1586	2	3,000.00
07/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1962	2	1962	2	0.00
07/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	30	0	30	0	0.00
07/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	150	0	150	0	1,000.00
07/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2816	3	2816	3	0.00
07/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	31	0	31	0	0.00
07/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1253	1	1253	1	0.00
07/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4874	5	4874	5	0.00
07/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1844	2	1844	2	1,170.00
07/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	468	0	468	0	1,170.00
07/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1694	2	1694	2	3,000.00
07/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	33	0	33	0	0.00
07/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	53	0	53	0	210.00
07/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4772	5	4772	5	0.00
07/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5168	5	5168	5	0.00
07/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	808	1	808	1	0.00
07/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2271	2	2271	2	0.00
07/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	121	0	121	0	1,000.00
07/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	728	1	728	1	0.00
07/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	392	0	392	0	5,000.00
07/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5288	5	5288	5	0.00
07/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4695	5	4695	5	0.00
07/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3573	4	3573	4	0.00
07/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	114	0	114	0	1,170.00
07/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1118	1	1118	1	1,000.00
07/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5228	5	5228	5	0.00
07/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	674	1	674	1	5,000.00
07/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	873	1	873	1	0.00
07/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	545	1	545	1	0.00
07/12/2018	R186 On 02-May-19			Bond Future	9.14	111.1423	9.1370	111.1423	3,050.00
07/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	746	1	746	1	3,250.00
07/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1593	2	1593	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
07/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5608	5	5608	5	0.00
07/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4196	4	4196	4	0.00
07/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1566	2	1566	2	0.00
07/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2428	2	2428	2	200.00
07/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5123	5	5123	5	0.00
07/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1539	1	1539	1	0.00
07/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2256	2	2256	2	3,250.00
07/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	695	1	695	1	90.00
07/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	837	1	837	1	200.00
07/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2095	2	2095	2	90.00
07/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	514	0	514	0	7,000.00
07/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1512	1	1512	1	7,000.00
07/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1036	1	1036	1	7,500.00
07/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5391	5	5391	5	0.00
07/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2968	3	2968	3	0.00
07/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2292	2	2292	2	0.00
07/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4203	4	4203	4	0.00
07/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1510	2	1510	2	0.00
07/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3350	3	3350	3	0.00
07/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3677	4	3677	4	0.00
07/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2232	2	2232	2	0.00
07/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1739	2	1739	2	0.00
07/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	537	1	537	1	3,250.00
07/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	795	1	795	1	7,000.00
07/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	488	1	488	1	200.00
07/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2262	2	2262	2	0.00
07/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	590	1	590	1	90.00
07/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3552	4	3552	4	0.00
07/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1619	2	1619	2	0.00
07/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2202	2	2202	2	0.00
07/12/2018	R186 On 01-August-19			Bond Future	9.19	108.0397	9.1913	108.0397	0.00
07/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3509	3	3509	3	0.00
07/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1985	2	1985	2	6,000.00
07/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	490	0	490	0	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3584	3	3584	3	0.00
07/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5726	6	5726	6	0.00
07/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3546	3	3546	3	0.00
07/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1702	2	1702	2	0.00
07/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1686	2	1686	2	0.00
07/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	974	1	974	1	6,000.00
07/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2767	3	2767	3	0.00
07/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1719	2	1719	2	0.00
07/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5548	6	5548	6	0.00
07/12/2018	R197 On 07-February-19			Bond Future	299.18	299.0420	299.1801	299.0420	2,355.00
07/12/2018	R197 On 02-May-19			Bond Future	304.50	304.3645	304.5031	304.3645	0.00
07/12/2018	R197 On 01-August-19			Bond Future	303.03	302.8986	303.0333	302.8986	0.00
07/12/2018	R202 On 07-February-19			Bond Future	231.60	231.4560	231.5985	231.4560	8,990.00
07/12/2018	R202 On 02-May-19			Bond Future	235.72	235.5757	235.7191	235.5757	0.00
07/12/2018	R202 On 01-August-19			Bond Future	236.42	236.2769	236.4179	236.2769	0.00
07/12/2018	R207 On 07-February-19			Bond Future	5.88	101.7219	5.8754	101.7219	15,739.00
07/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	583	1	583	1	0.00
07/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	575	1	575	1	0.00
07/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	566	1	566	1	0.00
07/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 02-May-19			Bond Future	5.27	103.5098	5.2678	103.5098	0.00
07/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1570	2	1570	2	0.00
07/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1583	2	1583	2	0.00
07/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1577	2	1577	2	0.00
07/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 01-August-19			Bond Future	3.67	101.9161	3.6700	101.9161	0.00
07/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1604	2	1604	2	0.00
07/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1608	2	1608	2	0.00
07/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1613	2	1613	2	0.00
07/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
07/12/2018	R208 On 07-February-19			Bond Future	7.16	101.6381	7.1576	101.6381	17,015.00
07/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	121	0	121	0	0.00
07/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	114	0	114	0	0.00
07/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	107	0	107	0	0.00
07/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	271	0	271	0	0.00
07/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	296	0	296	0	0.00
07/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	283	0	283	0	0.00
07/12/2018	R208 On 02-May-19			Bond Future	7.09	100.0233	7.0859	100.0233	0.00
07/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1683	2	1683	2	0.00
07/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1698	2	1698	2	0.00
07/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1713	2	1713	2	0.00
07/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	68	0	68	0	0.00
07/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	72	0	72	0	0.00
07/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	70	0	70	0	0.00
07/12/2018	R208 On 01-August-19			Bond Future	6.93	102.0031	6.9350	102.0031	0.00
07/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1937	2	1937	2	0.00
07/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1924	2	1924	2	0.00
07/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1911	2	1911	2	0.00
07/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	71	0	71	0	0.00
07/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	68	0	68	0	0.00
07/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	69	0	69	0	0.00
07/12/2018	R209 On 07-February-19			Bond Future	9.84	72.7713	9.8429	72.7713	119,900.00
07/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	47	0	47	0	0.00
07/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	634	1	634	1	4,000.00
07/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	45	0	45	0	0.00
07/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	72	0	72	0	4,000.00
07/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2859	3	2859	3	0.00
07/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	49	0	49	0	0.00
07/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2599	3	2599	3	0.00
07/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6074	6	6074	6	0.00
07/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	5461	6	5461	6	0.00
07/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6005	6	6005	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
07/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	642	1	642	1	4,000.00
07/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5936	6	5936	6	0.00
07/12/2018	R209 On 02-May-19			Bond Future	9.90	70.9012	9.8973	70.9012	0.00
07/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1654	2	1654	2	0.00
07/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1626	2	1626	2	0.00
07/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2459	2	2459	2	760.00
07/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	860	1	860	1	760.00
07/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1682	2	1682	2	0.00
07/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4672	5	4672	5	0.00
07/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5629	6	5629	6	0.00
07/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	776	1	776	1	760.00
07/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1024	1	1024	1	11,560.00
07/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4432	4	4432	4	0.00
07/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3014	3	3014	3	0.00
07/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2128	2	2128	2	0.00
07/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2976	3	2976	3	0.00
07/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2940	3	2940	3	0.00
07/12/2018	R209 On 01-August-19			Bond Future	9.95	72.3047	9.9487	72.3047	0.00
07/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3572	4	3572	4	0.00
07/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3646	4	3646	4	0.00
07/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3609	4	3609	4	0.00
07/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2310	2	2310	2	0.00
07/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2334	2	2334	2	0.00
07/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2287	2	2287	2	0.00
07/12/2018	R210 On 07-February-19			Bond Future	186.30	186.2902	186.2957	186.2902	2,708.00
07/12/2018	R210 On 02-May-19			Bond Future	187.05	187.0499	187.0545	187.0499	0.00
07/12/2018	R210 On 01-August-19			Bond Future	190.80	190.7954	190.7957	190.7954	0.00
07/12/2018	R212 On 07-February-19			Bond Future	155.79	155.7821	155.7853	155.7821	4,976.00
07/12/2018	R212 On 02-May-19			Bond Future	158.56	158.5550	158.5572	158.5550	0.00
07/12/2018	R212 On 01-August-19			Bond Future	161.66	161.6585	161.6572	161.6585	0.00
07/12/2018	R213 On 07-February-19			Bond Future	9.65	84.3963	9.6486	84.3963	32,397.00
07/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	26	0	26	0	0.00
07/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	28	0	28	0	0.00
07/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	29	0	29	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6188	6	6188	6	0.00
07/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6122	6	6122	6	0.00
07/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	6254	6	6254	6	0.00
07/12/2018	R213 On 02-May-19			Bond Future	9.71	82.3300	9.7059	82.3300	0.00
07/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1561	2	1561	2	0.00
07/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1535	1	1535	1	0.00
07/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1509	1	1509	1	0.00
07/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2852	3	2852	3	0.00
07/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2887	3	2887	3	0.00
07/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2816	3	2816	3	0.00
07/12/2018	R213 On 01-August-19			Bond Future	9.76	83.9595	9.7605	83.9595	0.00
07/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3493	3	3493	3	0.00
07/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3530	3	3530	3	0.00
07/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3567	3	3567	3	0.00
07/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2159	2	2159	2	0.00
07/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2202	2	2202	2	0.00
07/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2181	2	2181	2	0.00
07/12/2018	R214 On 07-February-19			Bond Future	10.03	71.8586	10.0251	71.8586	29,915.00
07/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	31	0	31	0	0.00
07/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	33	0	33	0	0.00
07/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	29	0	29	0	0.00
07/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7104	7	7104	7	0.00
07/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7029	7	7029	7	0.00
07/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	6954	7	6954	7	0.00
07/12/2018	R214 On 02-May-19			Bond Future	10.08	69.8254	10.0790	69.8254	0.00
07/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1734	2	1734	2	0.00
07/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1678	2	1678	2	0.00
07/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1706	2	1706	2	0.00
07/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3157	3	3157	3	0.00
07/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3118	3	3118	3	0.00
07/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3196	3	3196	3	0.00
07/12/2018	R214 On 01-August-19			Bond Future	10.13	71.2075	10.1311	71.2075	0.00
07/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3700	4	3700	4	0.00
07/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3738	4	3738	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
07/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3662	4	3662	4	0.00
07/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2460	2	2460	2	0.00
07/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2435	2	2435	2	0.00
07/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2410	2	2410	2	0.00
07/12/2018	R248 On 07-February-19			Bond Future	10.05	91.8246	10.0456	91.8246	104,791.00
07/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	33	0	33	0	0.00
07/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	29	0	29	0	0.00
07/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	31	0	31	0	0.00
07/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	9118	9	9118	9	0.00
07/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	8923	9	8923	9	0.00
07/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	9020	9	9020	9	0.00
07/12/2018	R248 On 02-May-19			Bond Future	10.10	89.0014	10.1000	89.0014	0.00
07/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2180	2	2180	2	0.00
07/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2143	2	2143	2	0.00
07/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2217	2	2217	2	0.00
07/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3916	4	3916	4	0.00
07/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3818	4	3818	4	0.00
07/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3867	4	3867	4	0.00
07/12/2018	R248 On 01-August-19			Bond Future	10.15	90.7631	10.1528	90.7631	0.00
07/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4674	5	4674	5	0.00
07/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4626	5	4626	5	0.00
07/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4578	5	4578	5	0.00
07/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3033	3	3033	3	0.00
07/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3065	3	3065	3	0.00
07/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3001	3	3001	3	0.00