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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
10/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	2025 On 07-February-19			Bond Future	132.10	132.0991	132.1009	132.0991	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
10/12/2018	2025 On 02-May-19			Bond Future	134.45	134.4496	134.4506	134.4496	0.00
10/12/2018	2025 On 01-August-19			Bond Future	137.09	137.0918	137.0902	137.0918	0.00
10/12/2018	2029 On 07-February-19			Bond Future	100.31	100.3118	100.3134	100.3118	2,954.00
10/12/2018	2029 On 02-May-19			Bond Future	101.02	101.0235	101.0247	101.0235	0.00
10/12/2018	2029 On 01-August-19			Bond Future	103.04	103.0441	103.0432	103.0441	0.00
10/12/2018	2030 On 07-February-19			Bond Future	9.69	89.8191	9.6899	89.8191	56,118.00
10/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1295	2	1295	2	4,000.00
10/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	258	0	258	0	4,000.00
10/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	12	0	12	0	0.00
10/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	3449	4	3449	4	0.00
10/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	64	0	64	0	1,320.00
10/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	12	0	12	0	0.00
10/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	13	0	13	0	0.00
10/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1056	1	1056	1	1,320.00
10/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	19	0	19	0	0.00
10/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	585	1	585	1	0.00
10/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6397	6	6397	6	0.00
10/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	5105	4	5105	4	0.00
10/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2392	2	2392	2	0.00
10/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6798	6	6798	6	0.00
10/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1611	1	1611	1	0.00
10/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6865	6	6865	6	0.00
10/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6932	6	6932	6	0.00
10/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	386	0	386	0	4,000.00
10/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3469	3	3469	3	0.00
10/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1356	1	1356	1	0.00
10/12/2018	2030 On 02-May-19			Bond Future	9.76	91.3972	9.7579	91.3972	0.00
10/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1143	1	1143	1	0.00
10/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3810	4	3810	4	0.00
10/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1188	2	1188	2	0.00
10/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	353	1	353	1	3,000.00
10/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1166	2	1166	2	3,000.00
10/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3365	3	3365	3	0.00
10/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3326	3	3326	3	0.00

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10/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5750	5	5750	5	0.00
10/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1191	1	1191	1	3,000.00
10/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3406	3	3406	3	0.00
10/12/2018	2030 On 01-August-19			Bond Future	9.83	89.1988	9.8257	89.1988	0.00
10/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	2992	3	2992	3	0.00
10/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3026	4	3026	4	0.00
10/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	2958	3	2958	3	0.00
10/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2469	2	2469	2	0.00
10/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2518	2	2518	2	0.00
10/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2494	2	2494	2	0.00
10/12/2018	2032 On 07-February-19			Bond Future	9.89	91.9683	9.8917	91.9683	43,322.00
10/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	14	0	14	0	0.00
10/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	13	0	13	0	0.00
10/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	12	0	12	0	0.00
10/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	7632	7	7632	7	0.00
10/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7706	7	7706	7	0.00
10/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	7559	7	7559	7	0.00
10/12/2018	2032 On 02-May-19			Bond Future	9.96	89.4272	9.9585	89.4272	0.00
10/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1317	2	1317	2	0.00
10/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1342	2	1342	2	0.00
10/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1367	2	1367	2	0.00
10/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3555	3	3555	3	0.00
10/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3641	3	3641	3	0.00
10/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3598	3	3598	3	0.00
10/12/2018	2032 On 01-August-19			Bond Future	10.02	91.1955	10.0229	91.1955	0.00
10/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3248	4	3248	4	0.00
10/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3212	4	3212	4	0.00
10/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3176	4	3176	4	0.00
10/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2745	2	2745	2	0.00
10/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2689	2	2689	2	0.00
10/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2716	2	2716	2	0.00
10/12/2018	2033 On 07-February-19			Bond Future	102.38	102.3741	102.3759	102.3741	5,890.00
10/12/2018	2033 On 02-May-19			Bond Future	103.05	103.0502	103.0515	103.0502	0.00
10/12/2018	2033 On 01-August-19			Bond Future	105.11	105.1112	105.1103	105.1112	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
10/12/2018	2037 On 07-February-19			Bond Future	10.10	88.0477	10.1039	88.0477	57,549.00
10/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	19	0	19	0	0.00
10/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	22	0	22	0	0.00
10/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	20	0	20	0	0.00
10/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	8354	7	8354	7	0.00
10/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8188	7	8188	7	0.00
10/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	8271	7	8271	7	0.00
10/12/2018	2037 On 02-May-19			Bond Future	10.17	89.5948	10.1702	89.5948	0.00
10/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1480	2	1480	2	0.00
10/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1453	2	1453	2	0.00
10/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1508	2	1508	2	0.00
10/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4292	4	4292	4	0.00
10/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	4242	4	4242	4	0.00
10/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	4194	4	4194	4	0.00
10/12/2018	2037 On 01-August-19			Bond Future	10.24	87.1106	10.2373	87.1106	0.00
10/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3496	4	3496	4	0.00
10/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3576	4	3576	4	0.00
10/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3536	4	3536	4	0.00
10/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3087	3	3087	3	0.00
10/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	3055	3	3055	3	0.00
10/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3118	3	3118	3	0.00
10/12/2018	2038 On 07-February-19			Bond Future	120.34	120.3387	120.3407	120.3387	9,912.00
10/12/2018	2038 On 02-May-19			Bond Future	122.48	122.4798	122.4813	122.4798	0.00
10/12/2018	2038 On 01-August-19			Bond Future	124.88	124.8770	124.8759	124.8770	0.00
10/12/2018	2040 On 07-February-19			Bond Future	10.17	91.2091	10.1736	91.2091	32,154.00
10/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	17	0	17	0	0.00
10/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	19	0	19	0	0.00
10/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	18	0	18	0	0.00
10/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	9001	8	9001	8	0.00
10/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	9092	8	9092	8	0.00
10/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	8911	8	8911	8	0.00
10/12/2018	2040 On 02-May-19			Bond Future	10.24	92.8118	10.2395	92.8118	0.00
10/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2675	3	2675	3	1,150.00
10/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1630	2	1630	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
10/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	869	1	869	1	1,150.00
10/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1600	2	1600	2	0.00
10/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1570	2	1570	2	0.00
10/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4396	4	4396	4	0.00
10/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4449	4	4449	4	0.00
10/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4344	4	4344	4	0.00
10/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	6093	5	6093	5	0.00
10/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2984	3	2984	3	0.00
10/12/2018	2040 On 01-August-19			Bond Future	10.31	90.1408	10.3062	90.1408	0.00
10/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3780	4	3780	4	0.00
10/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3822	4	3822	4	0.00
10/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3865	4	3865	4	0.00
10/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3299	3	3299	3	0.00
10/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3366	3	3366	3	0.00
10/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3332	3	3332	3	0.00
10/12/2018	2044 On 07-February-19			Bond Future	10.20	88.3045	10.1969	88.3045	37,121.00
10/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	22	0	22	0	0.00
10/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	23	0	23	0	0.00
10/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	20	0	20	0	0.00
10/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	9028	8	9028	8	0.00
10/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	8935	8	8935	8	0.00
10/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	8843	8	8843	8	0.00
10/12/2018	2044 On 02-May-19			Bond Future	10.26	89.8561	10.2604	89.8561	0.00
10/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1602	2	1602	2	0.00
10/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1663	2	1663	2	0.00
10/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1632	2	1632	2	0.00
10/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4426	4	4426	4	0.00
10/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4479	4	4479	4	0.00
10/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4533	4	4533	4	0.00
10/12/2018	2044 On 01-August-19			Bond Future	10.32	87.2518	10.3246	87.2518	0.00
10/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3905	5	3905	5	0.00
10/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3863	4	3863	4	0.00
10/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	3948	5	3948	5	0.00
10/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3432	3	3432	3	0.00

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10/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3397	3	3397	3	0.00
10/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3363	3	3363	3	0.00
10/12/2018	2046 On 07-February-19			Bond Future	114.20	114.1961	114.1982	114.1961	12,458.00
10/12/2018	2046 On 02-May-19			Bond Future	114.54	114.5420	114.5435	114.5420	0.00
10/12/2018	2046 On 01-August-19			Bond Future	116.83	116.8330	116.8322	116.8330	0.00
10/12/2018	2050 On 07-February-19			Bond Future	117.45	117.0830	117.4514	117.0830	10,349.00
10/12/2018	2050 On 02-May-19			Bond Future	119.54	119.1664	119.5405	119.1664	0.00
10/12/2018	2050 On 01-August-19			Bond Future	120.11	119.7312	120.1105	119.7312	0.00
10/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	AL37 On 07-February-19			Index Future	605.23	607.3210	605.2270	607.3210	0.00
10/12/2018	AL37 On 02-May-19			Index Future	615.86	617.9910	615.8560	617.9910	0.00
10/12/2018	AL37 On 01-August-19			Index Future	628.01	630.2050	628.0130	630.2050	0.00
10/12/2018	AL7T On 07-February-19			Index Future	693.83	698.7690	693.8340	698.7690	0.00
10/12/2018	AL7T On 02-May-19			Index Future	706.02	711.0450	706.0180	711.0450	0.00
10/12/2018	AL7T On 01-August-19			Index Future	719.96	725.0990	719.9550	725.0990	0.00
10/12/2018	ALBI On 07-February-19			Index Future	626.47	631.9500	626.4700	631.9500	908.00
10/12/2018	ALBI On 02-May-19			Index Future	637.47	643.0530	637.4710	643.0530	0.00
10/12/2018	ALBI On 01-August-19			Index Future	650.06	655.7620	650.0550	655.7620	0.00
10/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2018	ES33 On 07-February-19			Bond Future	11.32	76.8521	11.3175	76.8521	494.00
10/12/2018	ES33 On 02-May-19			Bond Future	11.42	74.4108	11.4242	74.4108	0.00
10/12/2018	ES33 On 01-August-19			Bond Future	11.53	75.8822	11.5333	75.8822	0.00
10/12/2018	ES42 On 07-February-19			Bond Future	11.55	78.8745	11.5534	78.8745	5,169.00
10/12/2018	ES42 On 02-May-19			Bond Future	11.66	75.9996	11.6606	75.9996	0.00
10/12/2018	ES42 On 01-August-19			Bond Future	11.77	77.5027	11.7680	77.5027	0.00
10/12/2018	GOVI On 07-February-19			GOVI	619.76	625.3190	619.7560	625.3190	451.00
10/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	467540	41	467540	41	0.00
10/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	467640	41	467640	41	0.00
10/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	467740	41	467740	41	0.00
10/12/2018	GOVI On 02-May-19			GOVI	630.64	636.3040	630.6390	636.3040	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
10/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	172410	12	172410	12	0.00
10/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	172210	12	172210	12	0.00
10/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	172310	12	172310	12	0.00
10/12/2018	GOVI On 01-August-19			GOVI	643.09	648.8810	643.0880	648.8810	0.00
10/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	43980	10	43980	10	0.00
10/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	44080	10	44080	10	0.00
10/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	44180	10	44180	10	0.00
10/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
10/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
10/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2018	IGOV On 07-February-19			Index Future	253.68	253.5750	253.6800	253.5750	518.00
10/12/2018	IGOV On 02-May-19			Index Future	258.19	258.0870	258.1920	258.0870	215.00
10/12/2018	IGOV On 01-August-19			Index Future	263.35	263.2480	263.3490	263.2480	0.00
10/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
10/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
10/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
10/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
10/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
10/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
10/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
10/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9500	101.9600	101.9500	0.00
10/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.99	102.9700	102.9900	102.9700	0.00
10/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.08	99.0600	99.0800	99.0600	0.00
10/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.75	102.7100	102.7500	102.7100	0.00
10/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.84	99.7900	99.8400	99.7900	0.00
10/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.73	96.6600	96.7300	96.6600	0.00
10/12/2018	IS05 On 16-March-21			Interest Rate Swap	96.01	95.9200	96.0100	95.9200	0.00
10/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.24	95.1300	95.2400	95.1300	0.00
10/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.47	95.3400	95.4700	95.3400	0.00
10/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.71	97.5500	97.7100	97.5500	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
10/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.90	97.7100	97.9000	97.7100	0.00
10/12/2018	IS05 On 21-June-22			Interest Rate Swap	99.15	98.9300	99.1500	98.9300	0.00
10/12/2018	IS05 On 20-September-22			Interest Rate Swap	103.13	102.8700	103.1300	102.8700	0.00
10/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.43	104.1400	104.4300	104.1400	0.00
10/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.87	97.5600	97.8700	97.5600	0.00
10/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.95	103.6200	103.9500	103.6200	0.00
10/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.52	99.1600	99.5200	99.1600	0.00
10/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.62	96.0700	96.6200	96.0700	0.00
10/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.68	93.1100	93.6800	93.1100	0.00
10/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.46	91.8800	92.4600	91.8800	0.00
10/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.65	94.0600	94.6500	94.0600	0.00
10/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.45	97.8600	98.4500	97.8600	0.00
10/12/2018	IS10 On 15-March-27			Interest Rate Swap	97.07	96.4700	97.0700	96.4700	0.00
10/12/2018	IS10 On 21-June-27			Interest Rate Swap	99.18	98.5700	99.1800	98.5700	0.00
10/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.64	104.0400	104.6400	104.0400	0.00
10/12/2018	IS10 On 20-December-27			Interest Rate Swap	105.04	104.4300	105.0400	104.4300	0.00
10/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.64	98.0100	98.6400	98.0100	0.00
10/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.80	105.1900	105.8000	105.1900	0.00
10/12/2018	IS10 On 19-September-28			Interest Rate Swap	99.46	98.8200	99.4600	98.8200	0.00
10/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
10/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
10/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
10/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
10/12/2018	R023 On 07-February-19			Bond Future	8.46	101.4933	8.4574	101.4933	62,083.00
10/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	6710	7	6710	7	0.00
10/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	6771	7	6771	7	0.00
10/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	6740	7	6740	7	0.00
10/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R023 On 02-May-19			Bond Future	8.51	99.3464	8.5066	99.3464	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
10/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	850	1	850	1	0.00
10/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	833	1	833	1	0.00
10/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	817	1	817	1	0.00
10/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	1012	1	1012	1	0.00
10/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	1027	1	1027	1	0.00
10/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	997	1	997	1	0.00
10/12/2018	R023 On 01-August-19			Bond Future	8.54	101.3105	8.5420	101.3105	0.00
10/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	1984	2	1984	2	0.00
10/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2028	2	2028	2	0.00
10/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2006	2	2006	2	0.00
10/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	830	1	830	1	0.00
10/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	823	1	823	1	0.00
10/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	838	1	838	1	0.00
10/12/2018	R035 On 07-February-19			Bond Future	10.04	95.8013	10.0378	95.8013	71,612.00
10/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	15	0	15	0	0.00
10/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	16	0	16	0	0.00
10/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	15	0	15	0	0.00
10/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	8394	7	8394	7	0.00
10/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	8311	7	8311	7	0.00
10/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	8477	8	8477	8	0.00
10/12/2018	R035 On 02-May-19			Bond Future	10.10	92.9840	10.1019	92.9840	0.00
10/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1462	2	1462	2	0.00
10/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1489	2	1489	2	0.00
10/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1435	2	1435	2	0.00
10/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	4194	4	4194	4	0.00
10/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	4096	4	4096	4	0.00
10/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	4145	4	4145	4	0.00
10/12/2018	R035 On 01-August-19			Bond Future	10.16	94.8224	10.1649	94.8224	0.00
10/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3617	4	3617	4	0.00
10/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3577	4	3577	4	0.00
10/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3537	4	3537	4	0.00
10/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	3113	3	3113	3	0.00
10/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	3144	3	3144	3	0.00
10/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	3082	3	3082	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
10/12/2018	R186 On 07-February-19			Bond Future	9.21	109.3768	9.2052	109.3768	73,686.00
10/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1147	2	1147	2	3,000.00
10/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1469	2	1469	2	0.00
10/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	1758	2	1758	2	6,000.00
10/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	12	0	12	0	0.00
10/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	75	0	75	0	1,000.00
10/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2233	3	2233	3	0.00
10/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	12	0	12	0	0.00
10/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	873	1	873	1	0.00
10/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4183	5	4183	5	0.00
10/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1367	2	1367	2	1,170.00
10/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	278	0	278	0	1,170.00
10/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1238	2	1238	2	3,000.00
10/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	13	0	13	0	0.00
10/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	22	0	22	0	210.00
10/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4084	5	4084	5	0.00
10/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5892	5	5892	5	0.00
10/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	1096	1	1096	1	0.00
10/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2825	2	2825	2	0.00
10/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	176	0	176	0	1,000.00
10/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	994	1	994	1	0.00
10/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	552	0	552	0	5,000.00
10/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	6014	5	6014	5	0.00
10/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	5408	5	5408	5	0.00
10/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	4241	4	4241	4	0.00
10/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1481	1	1481	1	1,000.00
10/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5953	5	5953	5	0.00
10/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	166	0	166	0	1,170.00
10/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	924	1	924	1	5,000.00
10/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	757	1	757	1	0.00
10/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	1177	1	1177	1	0.00
10/12/2018	R186 On 02-May-19			Bond Future	9.27	111.2983	9.2713	111.2983	3,050.00
10/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	545	1	545	1	3,250.00
10/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1253	2	1253	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
10/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	4973	6	4973	6	0.00
10/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3626	4	3626	4	0.00
10/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1229	2	1229	2	0.00
10/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	1990	2	1990	2	200.00
10/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4509	5	4509	5	0.00
10/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	1835	2	1835	2	3,250.00
10/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1206	2	1206	2	0.00
10/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	504	1	504	1	90.00
10/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	618	1	618	1	200.00
10/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1692	2	1692	2	90.00
10/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	362	1	362	1	7,000.00
10/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1183	2	1183	2	7,000.00
10/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	781	1	781	1	7,500.00
10/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	4765	5	4765	5	0.00
10/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3470	3	3470	3	0.00
10/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2720	2	2720	2	0.00
10/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4808	4	4808	4	0.00
10/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1829	2	1829	2	0.00
10/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3888	3	3888	3	0.00
10/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	4243	4	4243	4	0.00
10/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2652	2	2652	2	0.00
10/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	2093	2	2093	2	0.00
10/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	669	1	669	1	3,250.00
10/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	982	1	982	1	7,000.00
10/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	610	0	610	0	200.00
10/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2686	2	2686	2	0.00
10/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	733	1	733	1	90.00
10/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	4107	4	4107	4	0.00
10/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1955	2	1955	2	0.00
10/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2618	2	2618	2	0.00
10/12/2018	R186 On 01-August-19			Bond Future	9.33	108.1964	9.3326	108.1964	0.00
10/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3029	4	3029	4	0.00
10/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	359	0	359	0	6,000.00
10/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1636	2	1636	2	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
10/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3099	4	3099	4	0.00
10/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5131	6	5131	6	0.00
10/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3064	4	3064	4	0.00
10/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1994	2	1994	2	0.00
10/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1975	2	1975	2	0.00
10/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1153	1	1153	1	6,000.00
10/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	3192	3	3192	3	0.00
10/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	2014	2	2014	2	0.00
10/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	6192	6	6192	6	0.00
10/12/2018	R197 On 07-February-19			Bond Future	299.18	299.1801	299.1821	299.1801	2,355.00
10/12/2018	R197 On 02-May-19			Bond Future	304.50	304.5031	304.5037	304.5031	0.00
10/12/2018	R197 On 01-August-19			Bond Future	303.03	303.0333	303.0277	303.0333	0.00
10/12/2018	R202 On 07-February-19			Bond Future	231.47	231.5985	231.4669	231.5985	8,990.00
10/12/2018	R202 On 02-May-19			Bond Future	235.58	235.7191	235.5842	235.7191	0.00
10/12/2018	R202 On 01-August-19			Bond Future	236.28	236.4179	236.2755	236.4179	0.00
10/12/2018	R207 On 07-February-19			Bond Future	5.98	101.7711	5.9826	101.7711	15,739.00
10/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	488	1	488	1	0.00
10/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	479	1	479	1	0.00
10/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	470	1	470	1	0.00
10/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	1	0	1	0	0.00
10/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
10/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R207 On 02-May-19			Bond Future	5.41	103.5592	5.4123	103.5592	0.00
10/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1472	2	1472	2	0.00
10/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1485	2	1485	2	0.00
10/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1478	2	1478	2	0.00
10/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R207 On 01-August-19			Bond Future	3.90	101.9642	3.8996	101.9642	0.00
10/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1502	2	1502	2	0.00
10/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1506	2	1506	2	0.00
10/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1511	2	1511	2	0.00
10/12/2018	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
10/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
10/12/2018	R208 On 07-February-19			Bond Future	7.27	101.7002	7.2674	101.7002	17,015.00
10/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	55	0	55	0	0.00
10/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	51	0	51	0	0.00
10/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	47	0	47	0	0.00
10/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	417	0	417	0	0.00
10/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	448	0	448	0	0.00
10/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	433	0	433	0	0.00
10/12/2018	R208 On 02-May-19			Bond Future	7.21	100.0859	7.2102	100.0859	0.00
10/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1491	2	1491	2	0.00
10/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1505	2	1505	2	0.00
10/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1520	2	1520	2	0.00
10/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	92	0	92	0	0.00
10/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	96	0	96	0	0.00
10/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	94	0	94	0	0.00
10/12/2018	R208 On 01-August-19			Bond Future	7.08	102.0647	7.0805	102.0647	0.00
10/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1738	2	1738	2	0.00
10/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1725	2	1725	2	0.00
10/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1712	2	1712	2	0.00
10/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	94	0	94	0	0.00
10/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	90	0	90	0	0.00
10/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	92	0	92	0	0.00
10/12/2018	R209 On 07-February-19			Bond Future	9.97	72.8405	9.9700	72.8405	119,900.00
10/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	20	0	20	0	0.00
10/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	402	1	402	1	4,000.00
10/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	19	0	19	0	0.00
10/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	33	0	33	0	4,000.00
10/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2268	3	2268	3	0.00
10/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	22	0	22	0	0.00
10/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	3168	3	3168	3	0.00
10/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6850	6	6850	6	0.00
10/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6223	5	6223	5	0.00
10/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6779	6	6779	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
10/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	852	1	852	1	4,000.00
10/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6709	6	6709	6	0.00
10/12/2018	R209 On 02-May-19			Bond Future	10.03	70.9711	10.0279	70.9711	0.00
10/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1311	2	1311	2	0.00
10/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1287	2	1287	2	0.00
10/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2019	2	2019	2	760.00
10/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	643	1	643	1	760.00
10/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1335	2	1335	2	0.00
10/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4064	5	4064	5	0.00
10/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	4975	6	4975	6	0.00
10/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	937	1	937	1	760.00
10/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1231	1	1231	1	11,560.00
10/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	5030	4	5030	4	0.00
10/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3489	3	3489	3	0.00
10/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2504	2	2504	2	0.00
10/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3449	3	3449	3	0.00
10/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3408	3	3408	3	0.00
10/12/2018	R209 On 01-August-19			Bond Future	10.08	72.3744	10.0835	72.3744	0.00
10/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3083	4	3083	4	0.00
10/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3152	4	3152	4	0.00
10/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3117	4	3117	4	0.00
10/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2651	2	2651	2	0.00
10/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2678	2	2678	2	0.00
10/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2625	2	2625	2	0.00
10/12/2018	R210 On 07-February-19			Bond Future	186.45	186.2957	186.4496	186.2957	2,458.00
10/12/2018	R210 On 02-May-19			Bond Future	187.21	187.0545	187.2101	187.0545	0.00
10/12/2018	R210 On 01-August-19			Bond Future	190.95	190.7957	190.9507	190.7957	0.00
10/12/2018	R212 On 07-February-19			Bond Future	155.79	155.7853	155.7861	155.7853	4,976.00
10/12/2018	R212 On 02-May-19			Bond Future	158.56	158.5572	158.5573	158.5572	0.00
10/12/2018	R212 On 01-August-19			Bond Future	161.65	161.6572	161.6540	161.6572	0.00
10/12/2018	R213 On 07-February-19			Bond Future	9.78	84.5574	9.7760	84.5574	32,397.00
10/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	11	0	11	0	0.00
10/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	11	0	11	0	0.00
10/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	12	0	12	0	0.00

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10/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6946	6	6946	6	0.00
10/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6879	6	6879	6	0.00
10/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	7013	6	7013	6	0.00
10/12/2018	R213 On 02-May-19			Bond Future	9.84	82.4933	9.8374	82.4933	0.00
10/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1233	2	1233	2	0.00
10/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1210	2	1210	2	0.00
10/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1188	2	1188	2	0.00
10/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3315	3	3315	3	0.00
10/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3354	3	3354	3	0.00
10/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3276	3	3276	3	0.00
10/12/2018	R213 On 01-August-19			Bond Future	9.90	84.1243	9.8969	84.1243	0.00
10/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3019	3	3019	3	0.00
10/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3053	4	3053	4	0.00
10/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3087	4	3087	4	0.00
10/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2485	2	2485	2	0.00
10/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2533	2	2533	2	0.00
10/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2509	2	2509	2	0.00
10/12/2018	R214 On 07-February-19			Bond Future	10.15	71.8632	10.1521	71.8632	30,134.00
10/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	13	0	13	0	0.00
10/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	14	0	14	0	0.00
10/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	12	0	12	0	0.00
10/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7913	7	7913	7	0.00
10/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7837	7	7837	7	0.00
10/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7762	7	7762	7	0.00
10/12/2018	R214 On 02-May-19			Bond Future	10.21	69.8297	10.2095	69.8297	0.00
10/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1378	2	1378	2	0.00
10/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1330	2	1330	2	0.00
10/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1354	2	1354	2	0.00
10/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3646	3	3646	3	0.00
10/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3603	3	3603	3	0.00
10/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3689	3	3689	3	0.00
10/12/2018	R214 On 01-August-19			Bond Future	10.27	71.2103	10.2657	71.2103	0.00
10/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3195	4	3195	4	0.00
10/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3230	4	3230	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
10/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3160	4	3160	4	0.00
10/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2818	2	2818	2	0.00
10/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2790	2	2790	2	0.00
10/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2762	2	2762	2	0.00
10/12/2018	R248 On 07-February-19			Bond Future	10.17	91.8308	10.1727	91.8308	104,641.00
10/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	13	0	13	0	0.00
10/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	12	0	12	0	0.00
10/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	12	0	12	0	0.00
10/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	10153	9	10153	9	0.00
10/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	9956	9	9956	9	0.00
10/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	10055	9	10055	9	0.00
10/12/2018	R248 On 02-May-19			Bond Future	10.23	89.0070	10.2307	89.0070	0.00
10/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1726	2	1726	2	0.00
10/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1694	2	1694	2	0.00
10/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1758	2	1758	2	0.00
10/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4539	4	4539	4	0.00
10/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4431	4	4431	4	0.00
10/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4485	4	4485	4	0.00
10/12/2018	R248 On 01-August-19			Bond Future	10.29	90.7668	10.2877	90.7668	0.00
10/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4028	5	4028	5	0.00
10/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3983	5	3983	5	0.00
10/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3940	5	3940	5	0.00
10/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3486	3	3486	3	0.00
10/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3521	3	3521	3	0.00
10/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3450	3	3450	3	0.00