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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	2025 On 02-August-18			Bond Future	133.34	133.3362	133.3355	133.3362	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	3325	3	3325	3	0.00
12/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	3335	3	3335	3	0.00
12/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	3315	3	3315	3	0.00
12/06/2018	2025 On 01-November-18			Bond Future	135.74	135.7445	135.7446	135.7445	0.00
12/06/2018	2025 On 07-February-19			Bond Future	136.99	136.9925	136.9928	136.9925	0.00
12/06/2018	2029 On 02-August-18			Bond Future	101.80	101.7999	101.7999	101.7999	1,370.00
12/06/2018	2029 On 01-November-18			Bond Future	102.59	102.5890	102.5897	102.5890	0.00
12/06/2018	2029 On 07-February-19			Bond Future	104.60	104.6004	104.6012	104.6004	0.00
12/06/2018	2030 On 02-August-18			Bond Future	9.46	90.2412	9.4560	90.2412	53,382.00
12/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1330	1	1330	1	0.00
12/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	16	0	16	0	7,850.00
12/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	188	0	188	0	7,850.00
12/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1471	2	1471	2	0.00
12/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1365	1	1365	1	0.00
12/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1296	1	1296	1	0.00
12/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1188	1	1188	1	7,850.00
12/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1275	1	1275	1	0.00
12/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1335	1	1335	1	0.00
12/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3796	4	3796	4	0.00
12/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1305	1	1305	1	0.00
12/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6393	6	6393	6	0.00
12/06/2018	2030 On 01-November-18			Bond Future	9.53	91.8531	9.5304	91.8531	0.00
12/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	282	0	282	0	0.00
12/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	300	0	300	0	0.00
12/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	291	0	291	0	0.00
12/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6510	6	6510	6	0.00
12/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6571	6	6571	6	0.00
12/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6451	6	6451	6	0.00
12/06/2018	2030 On 07-February-19			Bond Future	9.61	89.6254	9.6148	89.6254	0.00
12/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	694	1	694	1	0.00
12/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	709	1	709	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	724	1	724	1	0.00
12/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	7045	7	7045	7	0.00
12/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	7098	7	7098	7	0.00
12/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	7151	7	7151	7	0.00
12/06/2018	2032 On 02-August-18			Bond Future	9.64	92.6019	9.6440	92.6019	34,986.00
12/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1550	2	1550	2	0.00
12/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1511	2	1511	2	0.00
12/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1474	2	1474	2	0.00
12/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1331	1	1331	1	0.00
12/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1363	1	1363	1	0.00
12/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1300	1	1300	1	0.00
12/06/2018	2032 On 01-November-18			Bond Future	9.72	90.1011	9.7218	90.1011	0.00
12/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	336	0	336	0	0.00
12/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	346	0	346	0	0.00
12/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	326	0	326	0	0.00
12/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	7323	7	7323	7	0.00
12/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	7257	7	7257	7	0.00
12/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	7191	7	7191	7	0.00
12/06/2018	2032 On 07-February-19			Bond Future	9.81	91.8487	9.8085	91.8487	0.00
12/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	783	1	783	1	0.00
12/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	767	1	767	1	0.00
12/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	752	1	752	1	0.00
12/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7831	8	7831	8	0.00
12/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7891	8	7891	8	0.00
12/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7773	8	7773	8	0.00
12/06/2018	2033 On 02-August-18			Bond Future	105.07	105.2062	105.0746	105.2062	7,981.00
12/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	4855	5	4855	5	0.00
12/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	4865	5	4865	5	0.00
12/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	4845	5	4845	5	0.00
12/06/2018	2033 On 01-November-18			Bond Future	105.85	105.9853	105.8520	105.9853	0.00
12/06/2018	2033 On 07-February-19			Bond Future	107.93	108.0634	107.9276	108.0634	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
12/06/2018	2037 On 02-August-18			Bond Future	9.80	89.2789	9.7987	89.2789	56,491.00
12/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2241	2	2241	2	0.00
12/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2290	2	2290	2	0.00
12/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2339	2	2339	2	0.00
12/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	1028	1	1028	1	0.00
12/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1081	1	1081	1	0.00
12/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	1054	1	1054	1	0.00
12/06/2018	2037 On 01-November-18			Bond Future	9.87	90.8736	9.8692	90.8736	0.00
12/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	490	1	490	1	0.00
12/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	518	1	518	1	0.00
12/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	504	1	504	1	0.00
12/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7373	7	7373	7	0.00
12/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7302	7	7302	7	0.00
12/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7445	7	7445	7	0.00
12/06/2018	2037 On 07-February-19			Bond Future	9.95	88.3764	9.9484	88.3764	0.00
12/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1110	1	1110	1	0.00
12/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1130	1	1130	1	0.00
12/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1150	1	1150	1	0.00
12/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	8157	8	8157	8	0.00
12/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8287	8	8287	8	0.00
12/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	8222	8	8222	8	0.00
12/06/2018	2038 On 02-August-18			Bond Future	125.18	125.1839	125.1845	125.1839	9,035.00
12/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9346	9	9346	9	0.00
12/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9356	9	9356	9	0.00
12/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9366	9	9366	9	0.00
12/06/2018	2038 On 01-November-18			Bond Future	127.45	127.4450	127.4464	127.4450	0.00
12/06/2018	2038 On 07-February-19			Bond Future	128.36	128.3535	128.3550	128.3535	0.00
12/06/2018	2040 On 02-August-18			Bond Future	9.88	92.4723	9.8786	92.4723	25,124.00
12/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2528	3	2528	3	0.00
12/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2475	3	2475	3	0.00
12/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2423	2	2423	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
12/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1152	1	1152	1	0.00
12/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1181	1	1181	1	0.00
12/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1124	1	1124	1	0.00
12/06/2018	2040 On 01-November-18			Bond Future	9.95	94.1240	9.9489	94.1240	0.00
12/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	660	1	660	1	3,540.00
12/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	467	0	467	0	0.00
12/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2323	2	2323	2	3,540.00
12/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	481	0	481	0	0.00
12/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	496	1	496	1	2,951.00
12/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	60	0	60	0	2,951.00
12/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	453	0	453	0	0.00
12/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	8125	8	8125	8	0.00
12/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	13266	13	13266	13	0.00
12/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7890	8	7890	8	0.00
12/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7968	8	7968	8	0.00
12/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	8046	8	8046	8	0.00
12/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3555	4	3555	4	0.00
12/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	7134	7	7134	7	0.00
12/06/2018	2040 On 07-February-19			Bond Future	10.03	91.4392	10.0279	91.4392	0.00
12/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1090	1	1090	1	0.00
12/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1132	1	1132	1	0.00
12/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1111	1	1111	1	0.00
12/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8931	9	8931	9	0.00
12/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	9002	9	9002	9	0.00
12/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8860	9	8860	9	0.00
12/06/2018	2044 On 02-August-18			Bond Future	9.91	89.5132	9.9122	89.5132	35,494.00
12/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2401	2	2401	2	0.00
12/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2505	3	2505	3	0.00
12/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2453	3	2453	3	0.00
12/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1227	1	1227	1	0.00
12/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1198	1	1198	1	0.00
12/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1257	1	1257	1	0.00
12/06/2018	2044 On 01-November-18			Bond Future	9.98	91.1120	9.9803	91.1120	0.00
12/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	494	1	494	1	0.00

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12/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	510	1	510	1	0.00
12/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	525	1	525	1	0.00
12/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	8059	8	8059	8	0.00
12/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7979	8	7979	8	0.00
12/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	8139	8	8139	8	0.00
12/06/2018	2044 On 07-February-19			Bond Future	10.06	88.4941	10.0566	88.4941	0.00
12/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1188	1	1188	1	0.00
12/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1211	1	1211	1	0.00
12/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1166	1	1166	1	0.00
12/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	9040	9	9040	9	0.00
12/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8968	9	8968	9	0.00
12/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8896	9	8896	9	0.00
12/06/2018	2046 On 02-August-18			Bond Future	118.50	118.5008	118.5017	118.5008	11,876.00
12/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	10268	10	10268	10	0.00
12/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	10288	10	10288	10	0.00
12/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	10278	10	10278	10	0.00
12/06/2018	2046 On 01-November-18			Bond Future	118.99	118.9920	118.9936	118.9920	0.00
12/06/2018	2046 On 07-February-19			Bond Future	121.33	121.3250	121.3267	121.3250	0.00
12/06/2018	2050 On 02-August-18			Bond Future	123.97	123.9671	123.9679	123.9671	9,598.00
12/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	13572	14	13572	14	0.00
12/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	13552	14	13552	14	0.00
12/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	13562	14	13562	14	0.00
12/06/2018	2050 On 01-November-18			Bond Future	126.21	126.2060	126.2079	126.2060	0.00
12/06/2018	2050 On 07-February-19			Bond Future	126.91	126.9089	126.9110	126.9089	0.00
12/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	AL37 On 02-August-18			Index Future	580.33	580.8510	580.3310	580.8510	0.00

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12/06/2018	AL37 On 01-November-18			Index Future	590.70	591.2300	590.7030	591.2300	0.00
12/06/2018	AL37 On 07-February-19			Index Future	602.17	602.7020	602.1660	602.7020	0.00
12/06/2018	AL7T On 02-August-18			Index Future	668.94	670.0220	668.9380	670.0220	0.00
12/06/2018	AL7T On 01-November-18			Index Future	680.90	681.9940	680.8950	681.9940	0.00
12/06/2018	AL7T On 07-February-19			Index Future	694.11	695.2270	694.1080	695.2270	0.00
12/06/2018	ALBI On 02-August-18			Index Future	606.74	607.5070	606.7360	607.5070	858.00
12/06/2018	ALBI On 01-November-18			Index Future	617.58	618.3610	617.5810	618.3610	0.00
12/06/2018	ALBI On 07-February-19			Index Future	629.57	630.3600	629.5650	630.3600	0.00
12/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	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
12/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	EL28 On 02-August-18			Bond Future	129.65	129.9812	129.6502	129.9812	0.00
12/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5290	5	5290	5	0.00
12/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5300	5	5300	5	0.00
12/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5280	5	5280	5	0.00
12/06/2018	ES33 On 02-August-18			Bond Future	11.08	77.0273	11.0833	77.0273	9,466.00
12/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	329	0	329	0	0.00
12/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	386	0	386	0	0.00
12/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	444	1	444	1	0.00
12/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
12/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
12/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
12/06/2018	ES33 On 01-November-18			Bond Future	11.21	74.6149	11.2058	74.6149	0.00
12/06/2018	ES33 On 07-February-19			Bond Future	11.35	76.0621	11.3453	76.0621	0.00
12/06/2018	ES42 On 02-August-18			Bond Future	11.29	79.6165	11.2867	79.6165	7,957.00
12/06/2018	ES42 On 01-November-18			Bond Future	11.41	76.7787	11.4056	76.7787	0.00
12/06/2018	ES42 On 07-February-19			Bond Future	11.54	78.2678	11.5363	78.2678	0.00
12/06/2018	GOVI On 02-August-18			GOVI	601.63	602.4630	601.6260	602.4630	476.00
12/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	40740	3	40740	3	0.00
12/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	40840	3	40840	3	0.00
12/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	40940	3	40940	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
12/06/2018	GOVI On 01-November-18			GOVI	612.38	613.2280	612.3790	613.2280	0.00
12/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	411110	40	411110	40	0.00
12/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	411310	40	411310	40	0.00
12/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	411210	40	411210	40	0.00
12/06/2018	GOVI On 07-February-19			GOVI	624.26	625.1270	624.2630	625.1270	0.00
12/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	422470	41	422470	41	0.00
12/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	422570	41	422570	41	0.00
12/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	422670	41	422670	41	0.00
12/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2018	IGOV On 02-August-18			Index Future	254.96	255.1350	254.9590	255.1350	852.00
12/06/2018	IGOV On 01-November-18			Index Future	259.57	259.7440	259.5670	259.7440	241.00
12/06/2018	IGOV On 07-February-19			Index Future	264.66	264.8380	264.6570	264.8380	0.00
12/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
12/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
12/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.53	100.5300	100.5300	100.5300	0.00
12/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5800	99.5900	99.5800	0.00
12/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.34	100.3100	100.3400	100.3100	0.00
12/06/2018	IS01 On 19-September-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
12/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
12/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
12/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3200	99.3300	99.3200	0.00
12/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7700	99.7900	99.7700	0.00
12/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.27	100.2300	100.2700	100.2300	0.00
12/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.30	101.2400	101.3000	101.2400	0.00
12/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.14	99.0700	99.1400	99.0700	0.00
12/06/2018	IS02 On 22-June-20			Interest Rate Swap	101.10	101.0200	101.1000	101.0200	0.00
12/06/2018	IS02 On 21-September-20			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	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
12/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.85	96.7500	96.8500	96.7500	0.00
12/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.14	96.0400	96.1400	96.0400	0.00
12/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.41	95.3000	95.4100	95.3000	0.00
12/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.69	95.5600	95.6900	95.5600	0.00
12/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.96	97.8200	97.9600	97.8200	51.00
12/06/2018	IS05 On 15-March-22			Interest Rate Swap	98.17	98.0200	98.1700	98.0200	0.00
12/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.46	99.3000	99.4600	99.3000	0.00
12/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.73	101.5700	101.7300	101.5700	0.00
12/06/2018	IS05 On 20-December-22			Interest Rate Swap	103.06	102.9000	103.0600	102.9000	0.00
12/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.28	98.1200	98.2800	98.1200	0.00
12/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.64	102.4800	102.6400	102.4800	0.00
12/06/2018	IS05 On 19-September-23			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	IS10 On 17-December-25			Interest Rate Swap	97.12	96.8600	97.1200	96.8600	0.00
12/06/2018	IS10 On 16-March-26			Interest Rate Swap	94.19	93.9200	94.1900	93.9200	0.00
12/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.98	92.7000	92.9800	92.7000	0.00
12/06/2018	IS10 On 21-September-26			Interest Rate Swap	95.16	94.8700	95.1600	94.8700	0.00
12/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.94	98.6400	98.9400	98.6400	0.00
12/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.55	97.2300	97.5500	97.2300	0.00
12/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.64	99.3200	99.6400	99.3200	0.00
12/06/2018	IS10 On 20-September-27			Interest Rate Swap	103.34	103.0200	103.3400	103.0200	0.00
12/06/2018	IS10 On 20-December-27			Interest Rate Swap	103.72	103.4000	103.7200	103.4000	0.00
12/06/2018	IS10 On 22-March-28			Interest Rate Swap	99.07	98.7400	99.0700	98.7400	0.00
12/06/2018	IS10 On 20-June-28			Interest Rate Swap	104.47	104.1400	104.4700	104.1400	0.00
12/06/2018	IS10 On 19-September-28			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
12/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
12/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
12/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
12/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
12/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
12/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
12/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	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
12/06/2018	R023 On 02-August-18			Bond Future	8.38	101.0998	8.3811	101.0998	41,230.00
12/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7089	7	7089	7	0.00
12/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7123	7	7123	7	0.00
12/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7056	7	7056	7	0.00
12/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R023 On 01-November-18			Bond Future	8.46	98.9798	8.4621	98.9798	0.00
12/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7128	7	7128	7	0.00
12/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7097	7	7097	7	0.00
12/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7065	7	7065	7	0.00
12/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	17	0	17	0	0.00
12/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	18	0	18	0	0.00
12/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	17	0	17	0	0.00
12/06/2018	R023 On 07-February-19			Bond Future	8.56	100.8999	8.5604	100.8999	0.00
12/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6500	7	6500	7	0.00
12/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6556	7	6556	7	0.00
12/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6528	7	6528	7	0.00
12/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	129	0	129	0	0.00
12/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	127	0	127	0	0.00
12/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	131	0	131	0	0.00
12/06/2018	R035 On 02-August-18			Bond Future	9.74	96.9375	9.7372	96.9375	68,978.00
12/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	555	1	555	1	0.00
12/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	576	1	576	1	0.00
12/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	598	1	598	1	0.00
12/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2992	3	2992	3	0.00
12/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2934	3	2934	3	0.00
12/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	3050	3	3050	3	0.00
12/06/2018	R035 On 01-November-18			Bond Future	9.81	94.1732	9.8133	94.1732	0.00
12/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	447	0	447	0	0.00
12/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	434	0	434	0	0.00
12/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	421	0	421	0	0.00
12/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7527	7	7527	7	0.00
12/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7599	8	7599	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7455	7	7455	7	0.00
12/06/2018	R035 On 07-February-19			Bond Future	9.90	95.9999	9.8994	95.9999	0.00
12/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	993	1	993	1	0.00
12/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1031	1	1031	1	0.00
12/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1012	1	1012	1	0.00
12/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8365	8	8365	8	0.00
12/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8300	8	8300	8	0.00
12/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8430	8	8430	8	0.00
12/06/2018	R186 On 02-August-18			Bond Future	9.05	109.8646	9.0549	109.8646	116,782.00
12/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	142	0	142	0	0.00
12/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	121	0	121	0	0.00
12/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	31	0	31	0	3,020.00
12/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	128	0	128	0	0.00
12/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	431	0	431	0	5,000.00
12/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
12/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	115	0	115	0	0.00
12/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3824	4	3824	4	0.00
12/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2312	2	2312	2	0.00
12/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	5090	5	5090	5	0.00
12/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	10053	10	10053	10	0.00
12/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3710	4	3710	4	0.00
12/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3767	4	3767	4	0.00
12/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3597	3	3597	3	0.00
12/06/2018	R186 On 01-November-18			Bond Future	9.14	111.8274	9.1359	111.8274	0.00
12/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	538	1	538	1	5,000.00
12/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	641	1	641	1	0.00
12/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2091	2	2091	2	0.00
12/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	107	0	107	0	5,000.00
12/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	656	1	656	1	0.00
12/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	626	1	626	1	0.00
12/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4362	4	4362	4	0.00
12/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	2067	2	2067	2	5,000.00
12/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7388	7	7388	7	0.00
12/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4269	4	4269	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
12/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4315	4	4315	4	0.00
12/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4648	5	4648	5	0.00
12/06/2018	R186 On 07-February-19			Bond Future	9.23	108.6915	9.2280	108.6915	0.00
12/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	556	1	556	1	0.00
12/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	569	1	569	1	0.00
12/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	583	1	583	1	0.00
12/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6592	6	6592	6	0.00
12/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6689	7	6689	7	0.00
12/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6641	6	6641	6	0.00
12/06/2018	R197 On 02-August-18			Bond Future	300.72	300.7212	300.7190	300.7212	2,388.00
12/06/2018	R197 On 01-November-18			Bond Future	306.15	306.1531	306.1527	306.1531	0.00
12/06/2018	R197 On 07-February-19			Bond Future	304.80	304.7991	304.7991	304.7991	0.00
12/06/2018	R202 On 02-August-18			Bond Future	238.30	238.5892	238.3010	238.5892	21,940.00
12/06/2018	R202 On 01-November-18			Bond Future	242.61	242.8988	242.6069	242.8988	0.00
12/06/2018	R202 On 07-February-19			Bond Future	243.46	243.7538	243.4565	243.7538	0.00
12/06/2018	R204 On 02-August-18			Bond Future	6.69	101.4827	6.6883	101.4827	10,173.00
12/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	838	1	838	1	0.00
12/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	842	1	842	1	0.00
12/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	835	1	835	1	0.00
12/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R207 On 02-August-18			Bond Future	7.70	99.8811	7.6993	99.8811	21,447.00
12/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
12/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
12/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
12/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1141	1	1141	1	0.00
12/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1114	1	1114	1	0.00
12/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1127	1	1127	1	0.00
12/06/2018	R207 On 01-November-18			Bond Future	7.79	101.6653	7.7878	101.6653	0.00
12/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
12/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
12/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	0	0.00
12/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1178	1	1178	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1167	1	1167	1	0.00
12/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1156	1	1156	1	0.00
12/06/2018	R207 On 07-February-19			Bond Future	7.93	99.9924	7.9323	99.9924	0.00
12/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
12/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
12/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
12/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1243	1	1243	1	0.00
12/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1252	1	1252	1	0.00
12/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1234	1	1234	1	0.00
12/06/2018	R208 On 02-August-18			Bond Future	8.00	99.4965	7.9993	99.4965	30,583.00
12/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	1	0	0.00
12/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	1	0	0.00
12/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	1	0	0.00
12/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	2029	2	2029	2	0.00
12/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	2005	2	2005	2	0.00
12/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	2052	2	2052	2	0.00
12/06/2018	R208 On 01-November-18			Bond Future	8.09	97.8743	8.0862	97.8743	0.00
12/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	13	0	13	0	0.00
12/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	14	0	14	0	0.00
12/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	12	0	12	0	0.00
12/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2074	2	2074	2	0.00
12/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2115	2	2115	2	0.00
12/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2094	2	2094	2	0.00
12/06/2018	R208 On 07-February-19			Bond Future	8.20	99.7729	8.1988	99.7729	0.00
12/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	24	0	24	0	0.00
12/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	23	0	23	0	0.00
12/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	22	0	22	0	0.00
12/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2163	2	2163	2	0.00
12/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2199	2	2199	2	0.00
12/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2181	2	2181	2	0.00
12/06/2018	R209 On 02-August-18			Bond Future	9.72	73.2470	9.7235	73.2470	95,613.00
12/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3439	4	3439	4	0.00
12/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	54	0	54	0	5,000.00
12/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	541	1	541	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	6782	7	6782	7	0.00
12/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	21	0	21	0	0.00
12/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1116	1	1116	1	435.00
12/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	1	0	1	0	500.00
12/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4318	4	4318	4	0.00
12/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	220	0	220	0	0.00
12/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
12/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4371	4	4371	4	0.00
12/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4424	5	4424	5	0.00
12/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	222	0	222	0	0.00
12/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	235	0	235	0	0.00
12/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1531	1	1531	1	0.00
12/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	228	0	228	0	0.00
12/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8968	9	8968	9	0.00
12/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5285	5	5285	5	0.00
12/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	6199	6	6199	6	500.00
12/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8737	9	8737	9	0.00
12/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3677	4	3677	4	500.00
12/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	45	0	45	0	435.00
12/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2488	2	2488	2	5,000.00
12/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	379	0	379	0	435.00
12/06/2018	R209 On 01-November-18			Bond Future	9.79	71.4077	9.7912	71.4077	0.00
12/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70424	71	70424	71	0.00
12/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70424	71	70424	71	0.00
12/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3135	3	3135	3	0.00
12/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3019	3	3019	3	0.00
12/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70424	71	70424	71	0.00
12/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1104	1	1104	1	0.00
12/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	2905	3	2905	3	0.00
12/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5604	6	5604	6	0.00
12/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	854	1	854	1	0.00
12/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1958	2	1958	2	0.00
12/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1813	2	1813	2	5,850.00
12/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1884	2	1884	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
12/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	4091	4	4091	4	0.00
12/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/06/2018	R209 On 07-February-19			Bond Future	9.87	72.7928	9.8659	72.7928	0.00
12/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	923	1	923	1	0.00
12/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	941	1	941	1	0.00
12/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	906	1	906	1	0.00
12/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	7081	7	7081	7	0.00
12/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	7027	7	7027	7	0.00
12/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6973	7	6973	7	0.00
12/06/2018	R210 On 02-August-18			Bond Future	188.61	189.0915	188.6074	189.0915	2,179.00
12/06/2018	R210 On 01-November-18			Bond Future	189.52	190.0067	189.5152	190.0067	0.00
12/06/2018	R210 On 07-February-19			Bond Future	193.23	193.7320	193.2311	193.7320	0.00
12/06/2018	R212 On 02-August-18			Bond Future	154.08	154.3494	154.0819	154.3494	4,475.00
12/06/2018	R212 On 01-November-18			Bond Future	156.87	157.1371	156.8659	157.1371	0.00
12/06/2018	R212 On 07-February-19			Bond Future	157.79	158.0642	157.7879	158.0642	0.00
12/06/2018	R213 On 02-August-18			Bond Future	9.53	84.8751	9.5263	84.8751	33,527.00
12/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	270	0	270	0	0.00
12/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	259	0	259	0	0.00
12/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	248	0	248	0	0.00
12/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3273	3	3273	3	0.00
12/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3328	3	3328	3	0.00
12/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3218	3	3218	3	0.00
12/06/2018	R213 On 01-November-18			Bond Future	9.60	82.8451	9.6014	82.8451	0.00
12/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	307	0	307	0	0.00
12/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	298	0	298	0	0.00
12/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	289	0	289	0	0.00
12/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6505	6	6505	6	0.00
12/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6565	6	6565	6	0.00
12/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6446	6	6446	6	0.00
12/06/2018	R213 On 07-February-19			Bond Future	9.69	84.4522	9.6868	84.4522	0.00
12/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	706	1	706	1	0.00
12/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	722	1	722	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	737	1	737	1	0.00
12/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	7115	7	7115	7	0.00
12/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	7063	7	7063	7	0.00
12/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	7168	7	7168	7	0.00
12/06/2018	R214 On 02-August-18			Bond Future	9.87	72.6677	9.8681	72.6677	32,435.00
12/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	20	0	20	0	0.00
12/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	23	0	23	0	0.00
12/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	21	0	21	0	0.00
12/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6692	7	6692	7	0.00
12/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6615	7	6615	7	0.00
12/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6768	7	6768	7	0.00
12/06/2018	R214 On 01-November-18			Bond Future	9.94	70.6729	9.9364	70.6729	0.00
12/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	363	0	363	0	0.00
12/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	374	0	374	0	0.00
12/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	385	0	385	0	0.00
12/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	7116	7	7116	7	0.00
12/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7249	7	7249	7	0.00
12/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	7182	7	7182	7	0.00
12/06/2018	R214 On 07-February-19			Bond Future	10.01	72.0439	10.0132	72.0439	0.00
12/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	842	1	842	1	0.00
12/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	859	1	859	1	0.00
12/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	825	1	825	1	0.00
12/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7821	8	7821	8	0.00
12/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7761	8	7761	8	0.00
12/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7701	8	7701	8	0.00
12/06/2018	R248 On 02-August-18			Bond Future	9.90	92.9366	9.9038	92.9366	102,447.00
12/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	24	0	24	0	0.00
12/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	22	0	22	0	0.00
12/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	21	0	21	0	0.00
12/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8634	9	8634	9	0.00
12/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8733	9	8733	9	0.00
12/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8535	8	8535	8	0.00
12/06/2018	R248 On 01-November-18			Bond Future	9.97	90.1641	9.9732	90.1641	0.00
12/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	364	0	364	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
12/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	389	0	389	0	0.00
12/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	376	0	376	0	0.00
12/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	9168	9	9168	9	0.00
12/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	9081	9	9081	9	0.00
12/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	9256	9	9256	9	0.00
12/06/2018	R248 On 07-February-19			Bond Future	10.05	91.9131	10.0513	91.9131	0.00
12/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	981	1	981	1	0.00
12/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1001	1	1001	1	0.00
12/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	962	1	962	1	0.00
12/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9938	10	9938	10	0.00
12/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	10097	10	10097	10	0.00
12/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	10017	10	10017	10	0.00