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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
03/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	2025 On 07-February-19			Bond Future	132.30	132.4008	132.3044	132.4008	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
03/12/2018	2025 On 02-May-19			Bond Future	134.66	134.7554	134.6605	134.7554	0.00
03/12/2018	2025 On 01-August-19			Bond Future	137.32	137.4169	137.3161	137.4169	0.00
03/12/2018	2029 On 07-February-19			Bond Future	100.29	100.4481	100.2936	100.4481	2,954.00
03/12/2018	2029 On 02-May-19			Bond Future	101.01	101.1613	101.0066	101.1613	0.00
03/12/2018	2029 On 01-August-19			Bond Future	103.03	103.1946	103.0336	103.1946	0.00
03/12/2018	2030 On 07-February-19			Bond Future	9.40	90.6089	9.4023	90.6089	55,285.00
03/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	759	1	759	1	4,000.00
03/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	2447	2	2447	2	4,000.00
03/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	78	0	78	0	0.00
03/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	5039	5	5039	5	0.00
03/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	276	0	276	0	1,320.00
03/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	81	0	81	0	0.00
03/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	85	0	85	0	0.00
03/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	2110	2	2110	2	1,320.00
03/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	112	0	112	0	0.00
03/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	1374	1	1374	1	0.00
03/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	4698	5	4698	5	0.00
03/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	3524	4	3524	4	0.00
03/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1388	2	1388	2	0.00
03/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5077	5	5077	5	0.00
03/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	872	1	872	1	0.00
03/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5141	5	5141	5	0.00
03/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	5205	5	5205	5	0.00
03/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	183	0	183	0	4,000.00
03/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2177	2	2177	2	0.00
03/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	715	1	715	1	0.00
03/12/2018	2030 On 02-May-19			Bond Future	9.46	92.2005	9.4600	92.2005	0.00
03/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1942	2	1942	2	0.00
03/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	5202	5	5202	5	0.00
03/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	2005	2	2005	2	0.00
03/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	744	1	744	1	3,000.00
03/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1973	2	1973	2	3,000.00
03/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2347	2	2347	2	0.00
03/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2316	2	2316	2	0.00

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03/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4316	4	4316	4	0.00
03/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	757	1	757	1	3,000.00
03/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2379	2	2379	2	0.00
03/12/2018	2030 On 01-August-19			Bond Future	9.51	90.0272	9.5149	90.0272	0.00
03/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	4142	4	4142	4	0.00
03/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	4183	4	4183	4	0.00
03/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	4102	4	4102	4	0.00
03/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	1755	2	1755	2	0.00
03/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	1792	2	1792	2	0.00
03/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	1773	2	1773	2	0.00
03/12/2018	2032 On 07-February-19			Bond Future	9.62	92.7864	9.6202	92.7864	42,380.00
03/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	87	0	87	0	0.00
03/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	82	0	82	0	0.00
03/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	78	0	78	0	0.00
03/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	5872	6	5872	6	0.00
03/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	5942	6	5942	6	0.00
03/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	5802	6	5802	6	0.00
03/12/2018	2032 On 02-May-19			Bond Future	9.68	90.2590	9.6779	90.2590	0.00
03/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	2147	2	2147	2	0.00
03/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	2181	2	2181	2	0.00
03/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	2215	2	2215	2	0.00
03/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2538	3	2538	3	0.00
03/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2607	3	2607	3	0.00
03/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2573	3	2573	3	0.00
03/12/2018	2032 On 01-August-19			Bond Future	9.73	92.0530	9.7313	92.0530	0.00
03/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	4423	4	4423	4	0.00
03/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	4380	4	4380	4	0.00
03/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	4338	4	4338	4	0.00
03/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	1997	2	1997	2	0.00
03/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	1954	2	1954	2	0.00
03/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	1976	2	1976	2	0.00
03/12/2018	2033 On 07-February-19			Bond Future	102.48	102.4951	102.4785	102.4951	6,770.00
03/12/2018	2033 On 02-May-19			Bond Future	103.16	103.1725	103.1580	103.1725	0.00
03/12/2018	2033 On 01-August-19			Bond Future	105.23	105.2459	105.2281	105.2459	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
03/12/2018	2037 On 07-February-19			Bond Future	9.81	89.1179	9.8122	89.1179	57,031.00
03/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	115	0	115	0	0.00
03/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	128	0	128	0	0.00
03/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	121	0	121	0	0.00
03/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	6258	6	6258	6	0.00
03/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	6102	6	6102	6	0.00
03/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	6180	6	6180	6	0.00
03/12/2018	2037 On 02-May-19			Bond Future	9.87	90.6832	9.8696	90.6832	0.00
03/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	2472	2	2472	2	0.00
03/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	2434	2	2434	2	0.00
03/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	2509	2	2509	2	0.00
03/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3041	3	3041	3	0.00
03/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3002	3	3002	3	0.00
03/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	2963	3	2963	3	0.00
03/12/2018	2037 On 01-August-19			Bond Future	9.93	88.2295	9.9257	88.2295	0.00
03/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4887	5	4887	5	0.00
03/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4982	5	4982	5	0.00
03/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4935	5	4935	5	0.00
03/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2201	2	2201	2	0.00
03/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2177	2	2177	2	0.00
03/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2225	2	2225	2	0.00
03/12/2018	2038 On 07-February-19			Bond Future	119.86	119.6988	119.8624	119.6988	9,912.00
03/12/2018	2038 On 02-May-19			Bond Future	122.00	121.8276	121.9967	121.8276	0.00
03/12/2018	2038 On 01-August-19			Bond Future	124.39	124.2234	124.3925	124.2234	0.00
03/12/2018	2040 On 07-February-19			Bond Future	9.88	92.4426	9.8768	92.4426	32,666.00
03/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	124	0	124	0	0.00
03/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	138	0	138	0	0.00
03/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	131	0	131	0	0.00
03/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	6720	7	6720	7	0.00
03/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	6805	7	6805	7	0.00
03/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	6635	7	6635	7	0.00
03/12/2018	2040 On 02-May-19			Bond Future	9.93	94.0664	9.9338	94.0664	0.00
03/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2743	3	2743	3	0.00
03/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	4116	4	4116	4	1,150.00

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03/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1642	2	1642	2	1,150.00
03/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2702	3	2702	3	0.00
03/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	2661	3	2661	3	0.00
03/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3060	3	3060	3	0.00
03/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3102	3	3102	3	0.00
03/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	4429	5	4429	5	0.00
03/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3019	3	3019	3	0.00
03/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	1987	2	1987	2	0.00
03/12/2018	2040 On 01-August-19			Bond Future	9.99	91.4295	9.9897	91.4295	0.00
03/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	5307	5	5307	5	0.00
03/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	5357	5	5357	5	0.00
03/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	5408	5	5408	5	0.00
03/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2347	2	2347	2	0.00
03/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2399	2	2399	2	0.00
03/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2373	2	2373	2	0.00
03/12/2018	2044 On 07-February-19			Bond Future	9.88	89.6865	9.8848	89.6865	37,155.00
03/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	165	0	165	0	0.00
03/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	174	0	174	0	0.00
03/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	157	0	157	0	0.00
03/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	6608	7	6608	7	0.00
03/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	6522	7	6522	7	0.00
03/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	6436	7	6436	7	0.00
03/12/2018	2044 On 02-May-19			Bond Future	9.94	91.2619	9.9392	91.2619	0.00
03/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2777	3	2777	3	0.00
03/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2862	3	2862	3	0.00
03/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2819	3	2819	3	0.00
03/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3021	3	3021	3	0.00
03/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3062	3	3062	3	0.00
03/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3104	3	3104	3	0.00
03/12/2018	2044 On 01-August-19			Bond Future	9.99	88.6945	9.9924	88.6945	0.00
03/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	5551	5	5551	5	0.00
03/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	5500	5	5500	5	0.00
03/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	5603	6	5603	6	0.00
03/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2405	2	2405	2	0.00

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03/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2379	2	2379	2	0.00
03/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2354	2	2354	2	0.00
03/12/2018	2046 On 07-February-19			Bond Future	113.53	113.5497	113.5315	113.5497	12,458.00
03/12/2018	2046 On 02-May-19			Bond Future	113.87	113.8831	113.8674	113.8831	0.00
03/12/2018	2046 On 01-August-19			Bond Future	116.15	116.1720	116.1525	116.1720	0.00
03/12/2018	2050 On 07-February-19			Bond Future	117.06	117.5630	117.0594	117.5630	10,349.00
03/12/2018	2050 On 02-May-19			Bond Future	119.14	119.6538	119.1441	119.6538	0.00
03/12/2018	2050 On 01-August-19			Bond Future	119.72	120.2399	119.7164	120.2399	0.00
03/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	AL37 On 07-February-19			Index Future	609.52	608.8370	609.5230	608.8370	0.00
03/12/2018	AL37 On 02-May-19			Index Future	620.24	619.5280	620.2390	619.5280	0.00
03/12/2018	AL37 On 01-August-19			Index Future	632.54	631.8330	632.5380	631.8330	0.00
03/12/2018	AL7T On 07-February-19			Index Future	704.23	703.0170	704.2270	703.0170	0.00
03/12/2018	AL7T On 02-May-19			Index Future	716.61	715.3610	716.6090	715.3610	0.00
03/12/2018	AL7T On 01-August-19			Index Future	730.82	729.5700	730.8180	729.5700	0.00
03/12/2018	ALBI On 07-February-19			Index Future	638.99	637.8850	638.9860	637.8850	910.00
03/12/2018	ALBI On 02-May-19			Index Future	650.22	649.0850	650.2200	649.0850	0.00
03/12/2018	ALBI On 01-August-19			Index Future	663.11	661.9780	663.1130	661.9780	0.00
03/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2018	ES33 On 07-February-19			Bond Future	11.03	77.6143	11.0338	77.6143	494.00
03/12/2018	ES33 On 02-May-19			Bond Future	11.13	75.1860	11.1308	75.1860	0.00
03/12/2018	ES33 On 01-August-19			Bond Future	11.23	76.6803	11.2281	76.6803	0.00
03/12/2018	ES42 On 07-February-19			Bond Future	11.26	79.8436	11.2592	79.8436	5,169.00
03/12/2018	ES42 On 02-May-19			Bond Future	11.36	76.9849	11.3561	76.9849	0.00
03/12/2018	ES42 On 01-August-19			Bond Future	11.45	78.5156	11.4516	78.5156	0.00
03/12/2018	GOVI On 07-February-19			GOVI	632.50	631.3670	632.5030	631.3670	452.00
03/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	340070	35	340070	35	0.00
03/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	340170	35	340170	35	0.00
03/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	340270	35	340270	35	0.00
03/12/2018	GOVI On 02-May-19			GOVI	643.62	642.4540	643.6230	642.4540	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
03/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	42570	5	42570	5	0.00
03/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	42370	5	42370	5	0.00
03/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	42470	5	42470	5	0.00
03/12/2018	GOVI On 01-August-19			GOVI	656.39	655.2140	656.3850	655.2140	0.00
03/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	176950	17	176950	17	0.00
03/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	177050	17	177050	17	0.00
03/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	177150	17	177150	17	0.00
03/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
03/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
03/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2018	IGOV On 07-February-19			Index Future	253.41	253.6470	253.4090	253.6470	528.00
03/12/2018	IGOV On 02-May-19			Index Future	257.92	258.1570	257.9210	258.1570	215.00
03/12/2018	IGOV On 01-August-19			Index Future	263.10	263.3450	263.0950	263.3450	0.00
03/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
03/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
03/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
03/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.94	99.9500	99.9400	99.9500	0.00
03/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
03/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3400	99.3300	99.3400	0.00
03/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7700	99.7600	99.7700	0.00
03/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.94	101.9500	101.9400	101.9500	0.00
03/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.94	102.9600	102.9400	102.9600	0.00
03/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.01	99.0400	99.0100	99.0400	0.00
03/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.64	102.6800	102.6400	102.6800	0.00
03/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.70	99.7400	99.7000	99.7400	0.00
03/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.56	96.6100	96.5600	96.6100	0.00
03/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.80	95.8600	95.8000	95.8600	0.00
03/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.00	95.0700	95.0000	95.0700	0.00
03/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.18	95.2600	95.1800	95.2600	0.00
03/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.38	97.4600	97.3800	97.4600	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
03/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.51	97.6000	97.5100	97.6000	0.00
03/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.70	98.7800	98.7000	98.7800	0.00
03/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.62	102.7000	102.6200	102.7000	0.00
03/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.86	103.9500	103.8600	103.9500	0.00
03/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.23	97.3300	97.2300	97.3300	0.00
03/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.27	103.3700	103.2700	103.3700	0.00
03/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.77	98.8800	98.7700	98.8800	0.00
03/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.49	95.6900	95.4900	95.6900	0.00
03/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.52	92.7200	92.5200	92.7200	0.00
03/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.28	91.4900	91.2800	91.4900	0.00
03/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.47	93.6800	93.4700	93.6800	0.00
03/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.28	97.4800	97.2800	97.4800	0.00
03/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.88	96.0900	95.8800	96.0900	0.00
03/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.99	98.1900	97.9900	98.1900	0.00
03/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.47	103.6600	103.4700	103.6600	0.00
03/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.85	104.0300	103.8500	104.0300	0.00
03/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.39	97.5800	97.3900	97.5800	0.00
03/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.55	104.7400	104.5500	104.7400	0.00
03/12/2018	IS10 On 19-September-28			Interest Rate Swap	98.14	98.3400	98.1400	98.3400	0.00
03/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
03/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
03/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
03/12/2018	R023 On 07-February-19			Bond Future	8.25	101.7439	8.2457	101.7439	62,183.00
03/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7415	7	7415	7	0.00
03/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7476	7	7476	7	0.00
03/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7446	7	7446	7	0.00
03/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R023 On 02-May-19			Bond Future	8.28	99.6008	8.2795	99.6008	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
03/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1262	1	1262	1	0.00
03/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1241	1	1241	1	0.00
03/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1221	1	1221	1	0.00
03/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	700	1	700	1	0.00
03/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	711	1	711	1	0.00
03/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	689	1	689	1	0.00
03/12/2018	R023 On 01-August-19			Bond Future	8.29	101.5800	8.2936	101.5800	0.00
03/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2508	2	2508	2	0.00
03/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2556	2	2556	2	0.00
03/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2532	2	2532	2	0.00
03/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	613	1	613	1	0.00
03/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	607	1	607	1	0.00
03/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	618	1	618	1	0.00
03/12/2018	R035 On 07-February-19			Bond Future	9.75	96.8630	9.7461	96.8630	71,612.00
03/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	96	0	96	0	0.00
03/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	105	0	105	0	0.00
03/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	100	0	100	0	0.00
03/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	6298	6	6298	6	0.00
03/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	6219	6	6219	6	0.00
03/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	6377	7	6377	7	0.00
03/12/2018	R035 On 02-May-19			Bond Future	9.80	94.0638	9.8012	94.0638	0.00
03/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	2452	2	2452	2	0.00
03/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	2489	2	2489	2	0.00
03/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	2414	2	2414	2	0.00
03/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	2952	3	2952	3	0.00
03/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	2876	3	2876	3	0.00
03/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	2914	3	2914	3	0.00
03/12/2018	R035 On 01-August-19			Bond Future	9.85	95.9331	9.8531	95.9331	0.00
03/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	5013	5	5013	5	0.00
03/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4966	5	4966	5	0.00
03/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4919	5	4919	5	0.00
03/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2228	2	2228	2	0.00
03/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2252	2	2252	2	0.00
03/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2204	2	2204	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
03/12/2018	R186 On 07-February-19			Bond Future	8.95	109.9611	8.9470	109.9611	70,116.00
03/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	2110	2	2110	2	3,000.00
03/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2533	2	2533	2	0.00
03/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2893	3	2893	3	6,000.00
03/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	69	0	69	0	0.00
03/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	281	0	281	0	1,000.00
03/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	3460	3	3460	3	0.00
03/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	72	0	72	0	0.00
03/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1724	2	1724	2	0.00
03/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5598	5	5598	5	0.00
03/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	2233	2	2233	2	3,000.00
03/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	76	0	76	0	0.00
03/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	114	0	114	0	210.00
03/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5493	5	5493	5	0.00
03/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	2402	2	2402	2	1,170.00
03/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	742	1	742	1	1,170.00
03/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1787	2	1787	2	0.00
03/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	85	0	85	0	1,000.00
03/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	528	1	528	1	0.00
03/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4453	5	4453	5	0.00
03/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	589	1	589	1	0.00
03/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	278	0	278	0	5,000.00
03/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4570	5	4570	5	0.00
03/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	3998	4	3998	4	0.00
03/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	2946	3	2946	3	0.00
03/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	831	1	831	1	1,000.00
03/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	80	0	80	0	1,170.00
03/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4511	5	4511	5	0.00
03/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	391	0	391	0	0.00
03/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	487	1	487	1	5,000.00
03/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	639	1	639	1	0.00
03/12/2018	R186 On 02-May-19			Bond Future	9.00	111.8921	9.0012	111.8921	3,050.00
03/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	1007	1	1007	1	3,250.00
03/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1998	2	1998	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
03/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	6282	6	6282	6	0.00
03/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4815	5	4815	5	0.00
03/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1967	2	1967	2	0.00
03/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2928	3	2928	3	200.00
03/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5779	6	5779	6	0.00
03/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2739	3	2739	3	3,250.00
03/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1936	2	1936	2	0.00
03/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	945	1	945	1	90.00
03/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	1117	1	1117	1	200.00
03/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2561	2	2561	2	90.00
03/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	720	1	720	1	7,000.00
03/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1905	2	1905	2	7,000.00
03/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1354	1	1354	1	7,500.00
03/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	6056	6	6056	6	0.00
03/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2513	3	2513	3	0.00
03/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	1912	2	1912	2	0.00
03/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3635	4	3635	4	0.00
03/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1237	1	1237	1	0.00
03/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	2857	3	2857	3	0.00
03/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3153	3	3153	3	0.00
03/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1859	2	1859	2	0.00
03/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1432	2	1432	2	0.00
03/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	429	0	429	0	3,250.00
03/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	641	1	641	1	7,000.00
03/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	389	0	389	0	200.00
03/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	1886	2	1886	2	0.00
03/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	473	1	473	1	90.00
03/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3040	3	3040	3	0.00
03/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1329	1	1329	1	0.00
03/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1833	2	1833	2	0.00
03/12/2018	R186 On 01-August-19			Bond Future	9.05	108.8131	9.0475	108.8131	0.00
03/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2390	2	2390	2	6,000.00
03/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	663	1	663	1	6,000.00
03/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	4040	4	4040	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
03/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	4119	4	4119	4	0.00
03/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	6364	6	6364	6	0.00
03/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	4080	4	4080	4	0.00
03/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1440	2	1440	2	0.00
03/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1425	1	1425	1	0.00
03/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	817	1	817	1	6,000.00
03/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1454	2	1454	2	0.00
03/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2376	2	2376	2	0.00
03/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	4926	5	4926	5	0.00
03/12/2018	R197 On 07-February-19			Bond Future	299.01	299.0612	299.0097	299.0612	2,355.00
03/12/2018	R197 On 02-May-19			Bond Future	304.33	304.3792	304.3342	304.3792	0.00
03/12/2018	R197 On 01-August-19			Bond Future	302.88	302.9365	302.8813	302.9365	0.00
03/12/2018	R202 On 07-February-19			Bond Future	231.29	232.1361	231.2854	232.1361	8,990.00
03/12/2018	R202 On 02-May-19			Bond Future	235.40	236.2640	235.4040	236.2640	0.00
03/12/2018	R202 On 01-August-19			Bond Future	236.11	236.9968	236.1123	236.9968	0.00
03/12/2018	R207 On 07-February-19			Bond Future	5.87	101.7349	5.8656	101.7349	16,719.00
03/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	592	1	592	1	0.00
03/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	583	1	583	1	0.00
03/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	575	1	575	1	0.00
03/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 02-May-19			Bond Future	5.25	103.5215	5.2523	103.5215	0.00
03/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1580	2	1580	2	0.00
03/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1594	2	1594	2	0.00
03/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1587	2	1587	2	0.00
03/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 01-August-19			Bond Future	3.63	101.9360	3.6301	101.9360	0.00
03/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1622	2	1622	2	0.00
03/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1626	2	1626	2	0.00
03/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1631	2	1631	2	0.00
03/12/2018	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
03/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
03/12/2018	R208 On 07-February-19			Bond Future	7.14	101.6592	7.1435	101.6592	17,015.00
03/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	152	0	152	0	0.00
03/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	142	0	142	0	0.00
03/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	133	0	133	0	0.00
03/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	275	0	275	0	0.00
03/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	295	0	295	0	0.00
03/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	285	0	285	0	0.00
03/12/2018	R208 On 02-May-19			Bond Future	7.07	100.0433	7.0691	100.0433	0.00
03/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1711	2	1711	2	0.00
03/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1726	2	1726	2	0.00
03/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1741	2	1741	2	0.00
03/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	67	0	67	0	0.00
03/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	71	0	71	0	0.00
03/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	69	0	69	0	0.00
03/12/2018	R208 On 01-August-19			Bond Future	6.91	102.0314	6.9110	102.0314	0.00
03/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1971	2	1971	2	0.00
03/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1958	2	1958	2	0.00
03/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1944	2	1944	2	0.00
03/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	68	0	68	0	0.00
03/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	65	0	65	0	0.00
03/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	66	0	66	0	0.00
03/12/2018	R209 On 07-February-19			Bond Future	9.68	73.7170	9.6834	73.7170	120,161.00
03/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	115	0	115	0	0.00
03/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	167	0	167	0	4,000.00
03/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	1036	1	1036	1	4,000.00
03/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	110	0	110	0	0.00
03/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	3686	4	3686	4	0.00
03/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	120	0	120	0	0.00
03/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	5115	5	5115	5	0.00
03/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	1977	2	1977	2	0.00
03/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	4530	5	4530	5	0.00
03/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	5048	5	5048	5	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
03/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	444	0	444	0	4,000.00
03/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	4982	5	4982	5	0.00
03/12/2018	R209 On 02-May-19			Bond Future	9.73	71.8625	9.7331	71.8625	0.00
03/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	2161	2	2161	2	0.00
03/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	2129	2	2129	2	0.00
03/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	1203	1	1203	1	760.00
03/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	3086	3	3086	3	760.00
03/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	2194	2	2194	2	0.00
03/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	6499	6	6499	6	0.00
03/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	602	1	602	1	760.00
03/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	1711	2	1711	2	0.00
03/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2472	3	2472	3	0.00
03/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	3731	4	3731	4	0.00
03/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2440	3	2440	3	0.00
03/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2408	3	2408	3	0.00
03/12/2018	R209 On 01-August-19			Bond Future	9.78	73.2907	9.7790	73.2907	0.00
03/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	4244	4	4244	4	0.00
03/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	4325	4	4325	4	0.00
03/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	4284	4	4284	4	0.00
03/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	1916	2	1916	2	0.00
03/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	1936	2	1936	2	0.00
03/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	1895	2	1895	2	0.00
03/12/2018	R210 On 07-February-19			Bond Future	186.72	186.7488	186.7179	186.7488	3,308.00
03/12/2018	R210 On 02-May-19			Bond Future	187.49	187.5138	187.4870	187.5138	0.00
03/12/2018	R210 On 01-August-19			Bond Future	191.25	191.2828	191.2496	191.2828	0.00
03/12/2018	R212 On 07-February-19			Bond Future	155.77	155.7910	155.7665	155.7910	4,976.00
03/12/2018	R212 On 02-May-19			Bond Future	158.54	158.5616	158.5404	158.5616	0.00
03/12/2018	R212 On 01-August-19			Bond Future	161.65	161.6772	161.6508	161.6772	0.00
03/12/2018	R213 On 07-February-19			Bond Future	9.50	85.2690	9.5043	85.2690	32,397.00
03/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	65	0	65	0	0.00
03/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	68	0	68	0	0.00
03/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	72	0	72	0	0.00
03/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	5340	6	5340	6	0.00
03/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	5276	5	5276	5	0.00

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03/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	5404	6	5404	6	0.00
03/12/2018	R213 On 02-May-19			Bond Future	9.56	83.2170	9.5569	83.2170	0.00
03/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1997	2	1997	2	0.00
03/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1966	2	1966	2	0.00
03/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1936	2	1936	2	0.00
03/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2377	2	2377	2	0.00
03/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2409	3	2409	3	0.00
03/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2346	2	2346	2	0.00
03/12/2018	R213 On 01-August-19			Bond Future	9.61	84.8705	9.6053	84.8705	0.00
03/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	4077	4	4077	4	0.00
03/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	4116	4	4116	4	0.00
03/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	4156	4	4156	4	0.00
03/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1819	2	1819	2	0.00
03/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	1856	2	1856	2	0.00
03/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1838	2	1838	2	0.00
03/12/2018	R214 On 07-February-19			Bond Future	9.86	72.8730	9.8556	72.8730	29,921.00
03/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	85	0	85	0	0.00
03/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	90	0	90	0	0.00
03/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	80	0	80	0	0.00
03/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	6025	6	6025	6	0.00
03/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	5953	6	5953	6	0.00
03/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	5882	6	5882	6	0.00
03/12/2018	R214 On 02-May-19			Bond Future	9.90	70.8567	9.9048	70.8567	0.00
03/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	2295	2	2295	2	0.00
03/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	2228	2	2228	2	0.00
03/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	2261	2	2261	2	0.00
03/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	2562	3	2562	3	0.00
03/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	2528	3	2528	3	0.00
03/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	2596	3	2596	3	0.00
03/12/2018	R214 On 01-August-19			Bond Future	9.95	72.2648	9.9512	72.2648	0.00
03/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	4446	4	4446	4	0.00
03/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	4487	4	4487	4	0.00
03/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	4405	4	4405	4	0.00
03/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2025	2	2025	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
03/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2003	2	2003	2	0.00
03/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	1982	2	1982	2	0.00
03/12/2018	R248 On 07-February-19			Bond Future	9.87	93.1630	9.8709	93.1630	109,114.00
03/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	102	0	102	0	0.00
03/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	91	0	91	0	0.00
03/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	97	0	97	0	0.00
03/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	7694	8	7694	8	0.00
03/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	7507	8	7507	8	0.00
03/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	7600	8	7600	8	0.00
03/12/2018	R248 On 02-May-19			Bond Future	9.92	90.3623	9.9203	90.3623	0.00
03/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2926	3	2926	3	0.00
03/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2882	3	2882	3	0.00
03/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2970	3	2970	3	0.00
03/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3142	3	3142	3	0.00
03/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3058	3	3058	3	0.00
03/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3100	3	3100	3	0.00
03/12/2018	R248 On 01-August-19			Bond Future	9.97	92.1580	9.9671	92.1580	0.00
03/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	5665	6	5665	6	0.00
03/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	5612	6	5612	6	0.00
03/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	5559	5	5559	5	0.00
03/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2470	3	2470	3	0.00
03/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2497	3	2497	3	0.00
03/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2444	3	2444	3	0.00