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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
12/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	2025 On 07-February-19			Bond Future	132.11	132.1046	132.1127	132.1046	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2018	2025 On 02-May-19			Bond Future	134.46	134.4541	134.4564	134.4541	0.00
12/12/2018	2025 On 01-August-19			Bond Future	137.07	137.0915	137.0728	137.0915	0.00
12/12/2018	2029 On 07-February-19			Bond Future	100.32	100.3164	100.3236	100.3164	2,954.00
12/12/2018	2029 On 02-May-19			Bond Future	101.03	101.0276	101.0303	101.0276	0.00
12/12/2018	2029 On 01-August-19			Bond Future	103.03	103.0444	103.0315	103.0444	0.00
12/12/2018	2030 On 07-February-19			Bond Future	9.71	88.9082	9.7123	88.9082	56,466.00
12/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1208	1	1208	1	4,000.00
12/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	223	0	223	0	4,000.00
12/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	12	0	12	0	0.00
12/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	3309	3	3309	3	0.00
12/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	57	0	57	0	1,320.00
12/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	13	0	13	0	0.00
12/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	14	0	14	0	0.00
12/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	980	1	980	1	1,320.00
12/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	19	0	19	0	0.00
12/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	529	1	529	1	0.00
12/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6535	6	6535	6	0.00
12/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	5236	5	5236	5	0.00
12/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2473	2	2473	2	0.00
12/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6935	7	6935	7	0.00
12/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1673	2	1673	2	0.00
12/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	7003	7	7003	7	0.00
12/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	7070	7	7070	7	0.00
12/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	383	0	383	0	4,000.00
12/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3572	4	3572	4	0.00
12/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1407	1	1407	1	0.00
12/12/2018	2030 On 02-May-19			Bond Future	9.78	90.4697	9.7817	90.4697	0.00
12/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1072	1	1072	1	0.00
12/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3666	4	3666	4	0.00
12/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1116	1	1116	1	0.00
12/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	310	0	310	0	3,000.00
12/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1094	1	1094	1	3,000.00
12/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3438	3	3438	3	0.00
12/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3398	3	3398	3	0.00

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12/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5852	6	5852	6	0.00
12/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1191	1	1191	1	3,000.00
12/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3479	3	3479	3	0.00
12/12/2018	2030 On 01-August-19			Bond Future	9.85	88.2496	9.8531	88.2496	0.00
12/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	2882	3	2882	3	0.00
12/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	2915	3	2915	3	0.00
12/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	2849	3	2849	3	0.00
12/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2520	3	2520	3	0.00
12/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2572	3	2572	3	0.00
12/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2546	3	2546	3	0.00
12/12/2018	2032 On 07-February-19			Bond Future	9.91	91.0198	9.9138	91.0198	43,322.00
12/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	13	0	13	0	0.00
12/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	12	0	12	0	0.00
12/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	11	0	11	0	0.00
12/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	7778	8	7778	8	0.00
12/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7852	8	7852	8	0.00
12/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	7704	8	7704	8	0.00
12/12/2018	2032 On 02-May-19			Bond Future	9.98	88.4614	9.9819	88.4614	0.00
12/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1235	1	1235	1	0.00
12/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1260	1	1260	1	0.00
12/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1285	1	1285	1	0.00
12/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3626	4	3626	4	0.00
12/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3712	4	3712	4	0.00
12/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3669	4	3669	4	0.00
12/12/2018	2032 On 01-August-19			Bond Future	10.05	90.2072	10.0496	90.2072	0.00
12/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3137	3	3137	3	0.00
12/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3102	3	3102	3	0.00
12/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3067	3	3067	3	0.00
12/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2807	3	2807	3	0.00
12/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2749	3	2749	3	0.00
12/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2778	3	2778	3	0.00
12/12/2018	2033 On 07-February-19			Bond Future	102.39	102.3792	102.3870	102.3792	5,890.00
12/12/2018	2033 On 02-May-19			Bond Future	103.06	103.0545	103.0580	103.0545	0.00
12/12/2018	2033 On 01-August-19			Bond Future	105.10	105.1118	105.0992	105.1118	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
12/12/2018	2037 On 07-February-19			Bond Future	10.13	86.9954	10.1261	86.9954	57,873.00
12/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	16	0	16	0	0.00
12/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	18	0	18	0	0.00
12/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	17	0	17	0	0.00
12/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	8514	8	8514	8	0.00
12/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8347	8	8347	8	0.00
12/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	8431	8	8431	8	0.00
12/12/2018	2037 On 02-May-19			Bond Future	10.19	88.5233	10.1937	88.5233	0.00
12/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1322	1	1322	1	0.00
12/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1296	1	1296	1	0.00
12/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1349	1	1349	1	0.00
12/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4305	4	4305	4	0.00
12/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	4255	4	4255	4	0.00
12/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	4205	4	4205	4	0.00
12/12/2018	2037 On 01-August-19			Bond Future	10.26	86.0146	10.2636	86.0146	0.00
12/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3377	3	3377	3	0.00
12/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3453	4	3453	4	0.00
12/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3415	3	3415	3	0.00
12/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3155	3	3155	3	0.00
12/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	3122	3	3122	3	0.00
12/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3188	3	3188	3	0.00
12/12/2018	2038 On 07-February-19			Bond Future	120.17	120.0724	120.1721	120.0724	9,912.00
12/12/2018	2038 On 02-May-19			Bond Future	122.30	122.2078	122.3041	122.2078	0.00
12/12/2018	2038 On 01-August-19			Bond Future	124.67	124.5949	124.6739	124.5949	0.00
12/12/2018	2040 On 07-February-19			Bond Future	10.20	90.0008	10.1958	90.0008	32,389.00
12/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	15	0	15	0	0.00
12/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	17	0	17	0	0.00
12/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	16	0	16	0	0.00
12/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	9174	9	9174	9	0.00
12/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	9265	9	9265	9	0.00
12/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	9084	9	9084	9	0.00
12/12/2018	2040 On 02-May-19			Bond Future	10.26	91.5816	10.2629	91.5816	0.00
12/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1525	2	1525	2	0.00
12/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2548	3	2548	3	1,150.00

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12/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	780	1	780	1	1,150.00
12/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1496	2	1496	2	0.00
12/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1467	1	1467	1	0.00
12/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4474	5	4474	5	0.00
12/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4527	5	4527	5	0.00
12/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	6187	6	6187	6	0.00
12/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4422	4	4422	4	0.00
12/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	3039	3	3039	3	0.00
12/12/2018	2040 On 01-August-19			Bond Future	10.33	88.8828	10.3324	88.8828	0.00
12/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3641	4	3641	4	0.00
12/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3682	4	3682	4	0.00
12/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3723	4	3723	4	0.00
12/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3359	3	3359	3	0.00
12/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3430	3	3430	3	0.00
12/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3394	3	3394	3	0.00
12/12/2018	2044 On 07-February-19			Bond Future	10.22	87.0807	10.2192	87.0807	36,786.00
12/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	19	0	19	0	0.00
12/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	20	0	20	0	0.00
12/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	18	0	18	0	0.00
12/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	9204	9	9204	9	0.00
12/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	9111	9	9111	9	0.00
12/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	9018	9	9018	9	0.00
12/12/2018	2044 On 02-May-19			Bond Future	10.28	88.6101	10.2839	88.6101	0.00
12/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1488	2	1488	2	0.00
12/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1548	2	1548	2	0.00
12/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1518	2	1518	2	0.00
12/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4497	5	4497	5	0.00
12/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4550	5	4550	5	0.00
12/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4604	5	4604	5	0.00
12/12/2018	2044 On 01-August-19			Bond Future	10.35	85.9779	10.3509	85.9779	0.00
12/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3743	4	3743	4	0.00
12/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3702	4	3702	4	0.00
12/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	3784	4	3784	4	0.00
12/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3475	4	3475	4	0.00

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12/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3439	3	3439	3	0.00
12/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3403	3	3403	3	0.00
12/12/2018	2046 On 07-February-19			Bond Future	114.21	114.4168	114.2116	114.4168	12,458.00
12/12/2018	2046 On 02-May-19			Bond Future	114.55	114.7658	114.5516	114.7658	0.00
12/12/2018	2046 On 01-August-19			Bond Future	116.82	117.0569	116.8206	117.0569	0.00
12/12/2018	2050 On 07-February-19			Bond Future	117.22	117.2111	117.2210	117.2111	10,349.00
12/12/2018	2050 On 02-May-19			Bond Future	119.30	119.2957	119.3006	119.2957	0.00
12/12/2018	2050 On 01-August-19			Bond Future	119.85	119.8588	119.8452	119.8588	0.00
12/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	AL37 On 07-February-19			Index Future	605.63	605.4410	605.6270	605.4410	0.00
12/12/2018	AL37 On 02-May-19			Index Future	616.24	616.0720	616.2360	616.0720	0.00
12/12/2018	AL37 On 01-August-19			Index Future	628.30	628.2230	628.2970	628.2230	0.00
12/12/2018	AL7T On 07-February-19			Index Future	693.64	693.6600	693.6420	693.6600	0.00
12/12/2018	AL7T On 02-May-19			Index Future	705.79	705.8400	705.7920	705.8400	0.00
12/12/2018	AL7T On 01-August-19			Index Future	719.61	719.7610	719.6060	719.7610	0.00
12/12/2018	ALBI On 07-February-19			Index Future	625.66	625.7790	625.6560	625.7790	908.00
12/12/2018	ALBI On 02-May-19			Index Future	636.62	636.7670	636.6160	636.7670	0.00
12/12/2018	ALBI On 01-August-19			Index Future	649.08	649.3260	649.0750	649.3260	0.00
12/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2018	ES33 On 07-February-19			Bond Future	11.33	76.0549	11.3319	76.0549	494.00
12/12/2018	ES33 On 02-May-19			Bond Future	11.44	73.5991	11.4398	73.5991	0.00
12/12/2018	ES33 On 01-August-19			Bond Future	11.55	75.0516	11.5518	75.0516	0.00
12/12/2018	ES42 On 07-February-19			Bond Future	11.57	77.9098	11.5732	77.9098	5,169.00
12/12/2018	ES42 On 02-May-19			Bond Future	11.68	75.0173	11.6817	75.0173	0.00
12/12/2018	ES42 On 01-August-19			Bond Future	11.79	76.4981	11.7920	76.4981	0.00
12/12/2018	GOVI On 07-February-19			GOVI	618.90	619.0620	618.9040	619.0620	451.00
12/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	476060	47	476060	47	0.00
12/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	476160	47	476160	47	0.00
12/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	476260	47	476260	47	0.00
12/12/2018	GOVI On 02-May-19			GOVI	629.74	629.9310	629.7440	629.9310	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
12/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	181360	18	181360	18	0.00
12/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	181160	18	181160	18	0.00
12/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	181260	18	181260	18	0.00
12/12/2018	GOVI On 01-August-19			GOVI	642.07	642.3560	642.0700	642.3560	0.00
12/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	33800	4	33800	4	0.00
12/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	33900	4	33900	4	0.00
12/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	34000	4	34000	4	0.00
12/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
12/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
12/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2018	IGOV On 07-February-19			Index Future	253.52	253.5710	253.5210	253.5710	518.00
12/12/2018	IGOV On 02-May-19			Index Future	258.02	258.0810	258.0190	258.0810	215.00
12/12/2018	IGOV On 01-August-19			Index Future	263.13	263.2310	263.1290	263.2310	0.00
12/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
12/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
12/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
12/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
12/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
12/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
12/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
12/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
12/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	102.9800	102.9800	102.9800	0.00
12/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0700	99.0700	99.0700	0.00
12/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.73	102.7400	102.7300	102.7400	0.00
12/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	99.8300	99.8100	99.8300	0.00
12/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.70	96.7100	96.7000	96.7100	0.00
12/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.96	95.9800	95.9600	95.9800	0.00
12/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.18	95.2100	95.1800	95.2100	0.00
12/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.39	95.4300	95.3900	95.4300	0.00
12/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.62	97.6700	97.6200	97.6700	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.79	97.8500	97.7900	97.8500	0.00
12/12/2018	IS05 On 21-June-22			Interest Rate Swap	99.02	99.0800	99.0200	99.0800	0.00
12/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.98	103.0500	102.9800	103.0500	0.00
12/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.27	104.3400	104.2700	104.3400	0.00
12/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.71	97.7800	97.7100	97.7800	0.00
12/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.78	103.8700	103.7800	103.8700	0.00
12/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.34	99.4300	99.3400	99.4300	0.00
12/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.33	96.4800	96.3300	96.4800	0.00
12/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.38	93.5300	93.3800	93.5300	0.00
12/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.17	92.3200	92.1700	92.3200	0.00
12/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.37	94.5000	94.3700	94.5000	0.00
12/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.18	98.3000	98.1800	98.3000	0.00
12/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.79	96.9200	96.7900	96.9200	0.00
12/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.89	99.0200	98.8900	99.0200	0.00
12/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.36	104.4800	104.3600	104.4800	0.00
12/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.74	104.8700	104.7400	104.8700	0.00
12/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.33	98.4600	98.3300	98.4600	0.00
12/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.49	105.6100	105.4900	105.6100	0.00
12/12/2018	IS10 On 19-September-28			Interest Rate Swap	99.12	99.2500	99.1200	99.2500	0.00
12/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
12/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
12/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
12/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
12/12/2018	R023 On 07-February-19			Bond Future	8.43	101.1822	8.4343	101.1822	62,083.00
12/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	6786	7	6786	7	0.00
12/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	6847	7	6847	7	0.00
12/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	6817	7	6817	7	0.00
12/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R023 On 02-May-19			Bond Future	8.48	99.0292	8.4835	99.0292	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
12/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	849	1	849	1	0.00
12/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	832	1	832	1	0.00
12/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	815	1	815	1	0.00
12/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	938	1	938	1	0.00
12/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	953	1	953	1	0.00
12/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	923	1	923	1	0.00
12/12/2018	R023 On 01-August-19			Bond Future	8.52	100.9832	8.5228	100.9832	0.00
12/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	1940	2	1940	2	0.00
12/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	1985	2	1985	2	0.00
12/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	1962	2	1962	2	0.00
12/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	729	1	729	1	0.00
12/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	722	1	722	1	0.00
12/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	736	1	736	1	0.00
12/12/2018	R035 On 07-February-19			Bond Future	10.06	94.7527	10.0597	94.7527	71,612.00
12/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	13	0	13	0	0.00
12/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	15	0	15	0	0.00
12/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	14	0	14	0	0.00
12/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	8553	8	8553	8	0.00
12/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	8470	8	8470	8	0.00
12/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	8636	9	8636	9	0.00
12/12/2018	R035 On 02-May-19			Bond Future	10.13	91.9163	10.1251	91.9163	0.00
12/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1380	1	1380	1	0.00
12/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1407	1	1407	1	0.00
12/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1353	1	1353	1	0.00
12/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	4280	4	4280	4	0.00
12/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	4183	4	4183	4	0.00
12/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	4231	4	4231	4	0.00
12/12/2018	R035 On 01-August-19			Bond Future	10.19	93.7301	10.1912	93.7301	0.00
12/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3408	4	3408	4	0.00
12/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3370	4	3370	4	0.00
12/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3331	3	3331	3	0.00
12/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	3093	3	3093	3	0.00
12/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	3126	3	3126	3	0.00
12/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	3060	3	3060	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
12/12/2018	R186 On 07-February-19			Bond Future	9.20	108.6378	9.1971	108.6378	73,350.00
12/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1171	1	1171	1	3,000.00
12/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1491	1	1491	1	0.00
12/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	1778	2	1778	2	6,000.00
12/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	16	0	16	0	0.00
12/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	80	0	80	0	1,000.00
12/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2251	2	2251	2	0.00
12/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	17	0	17	0	0.00
12/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	895	1	895	1	0.00
12/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4215	4	4215	4	0.00
12/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	28	0	28	0	210.00
12/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4115	4	4115	4	0.00
12/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1262	1	1262	1	3,000.00
12/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	18	0	18	0	0.00
12/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	286	0	286	0	1,170.00
12/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1390	1	1390	1	1,170.00
12/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2786	3	2786	3	0.00
12/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	161	0	161	0	1,000.00
12/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	971	1	971	1	0.00
12/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5850	6	5850	6	0.00
12/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	1073	1	1073	1	0.00
12/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	523	1	523	1	5,000.00
12/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5971	6	5971	6	0.00
12/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	5367	5	5367	5	0.00
12/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	4200	4	4200	4	0.00
12/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	152	0	152	0	1,170.00
12/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1457	1	1457	1	1,000.00
12/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5910	6	5910	6	0.00
12/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	730	1	730	1	0.00
12/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	900	1	900	1	5,000.00
12/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	1154	1	1154	1	0.00
12/12/2018	R186 On 02-May-19			Bond Future	9.26	110.5455	9.2638	110.5455	3,050.00
12/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	532	1	532	1	3,250.00
12/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1251	1	1251	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
12/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1228	1	1228	1	0.00
12/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	4988	5	4988	5	0.00
12/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3612	4	3612	4	0.00
12/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	1835	2	1835	2	3,250.00
12/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	1986	2	1986	2	200.00
12/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4502	5	4502	5	0.00
12/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1204	1	1204	1	0.00
12/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1182	1	1182	1	7,000.00
12/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	772	1	772	1	7,500.00
12/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	4765	5	4765	5	0.00
12/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	491	1	491	1	90.00
12/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	606	1	606	1	200.00
12/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1691	2	1691	2	90.00
12/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	348	0	348	0	7,000.00
12/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2676	3	2676	3	0.00
12/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4752	5	4752	5	0.00
12/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1783	2	1783	2	0.00
12/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3834	4	3834	4	0.00
12/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3419	3	3419	3	0.00
12/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	4188	4	4188	4	0.00
12/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	2050	2	2050	2	0.00
12/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	627	1	627	1	3,250.00
12/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	927	1	927	1	7,000.00
12/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2608	3	2608	3	0.00
12/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	584	1	584	1	200.00
12/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	684	1	684	1	90.00
12/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	4053	4	4053	4	0.00
12/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1912	2	1912	2	0.00
12/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2642	3	2642	3	0.00
12/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2575	3	2575	3	0.00
12/12/2018	R186 On 01-August-19			Bond Future	9.33	107.4246	9.3282	107.4246	0.00
12/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	2992	3	2992	3	0.00
12/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	331	0	331	0	6,000.00
12/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1619	2	1619	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
12/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3062	3	3062	3	0.00
12/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5139	5	5139	5	0.00
12/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3027	3	3027	3	0.00
12/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1933	2	1933	2	0.00
12/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1914	2	1914	2	0.00
12/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1138	1	1138	1	6,000.00
12/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	3152	3	3152	3	0.00
12/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1952	2	1952	2	0.00
12/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	6140	6	6140	6	0.00
12/12/2018	R197 On 07-February-19			Bond Future	299.00	298.9259	299.0029	298.9259	2,355.00
12/12/2018	R197 On 02-May-19			Bond Future	304.31	304.2423	304.3070	304.2423	0.00
12/12/2018	R197 On 01-August-19			Bond Future	302.78	302.7560	302.7751	302.7560	0.00
12/12/2018	R202 On 07-February-19			Bond Future	231.63	231.6094	231.6262	231.6094	8,805.00
12/12/2018	R202 On 02-May-19			Bond Future	235.74	235.7284	235.7353	235.7284	0.00
12/12/2018	R202 On 01-August-19			Bond Future	236.39	236.4188	236.3891	236.4188	0.00
12/12/2018	R207 On 07-February-19			Bond Future	5.97	101.7031	5.9691	101.7031	15,739.00
12/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	500	1	500	1	0.00
12/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	491	1	491	1	0.00
12/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	482	0	482	0	0.00
12/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	1	0	1	0	0.00
12/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
12/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R207 On 02-May-19			Bond Future	5.40	103.4892	5.4014	103.4892	0.00
12/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1479	1	1479	1	0.00
12/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1492	2	1492	2	0.00
12/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1486	2	1486	2	0.00
12/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R207 On 01-August-19			Bond Future	3.92	101.8889	3.9230	101.8889	0.00
12/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1492	2	1492	2	0.00
12/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1496	2	1496	2	0.00
12/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1500	2	1500	2	0.00
12/12/2018	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
12/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/12/2018	R208 On 07-February-19			Bond Future	7.23	101.5502	7.2341	101.5502	17,015.00
12/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	69	0	69	0	0.00
12/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	64	0	64	0	0.00
12/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	59	0	59	0	0.00
12/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	367	0	367	0	0.00
12/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	396	0	396	0	0.00
12/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	382	0	382	0	0.00
12/12/2018	R208 On 02-May-19			Bond Future	7.18	99.9324	7.1754	99.9324	0.00
12/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1523	2	1523	2	0.00
12/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1539	2	1539	2	0.00
12/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1555	2	1555	2	0.00
12/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	66	0	66	0	0.00
12/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	68	0	68	0	0.00
12/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	67	0	67	0	0.00
12/12/2018	R208 On 01-August-19			Bond Future	7.05	101.9044	7.0515	101.9044	0.00
12/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1780	2	1780	2	0.00
12/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1767	2	1767	2	0.00
12/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1754	2	1754	2	0.00
12/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	93	0	93	0	0.00
12/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	89	0	89	0	0.00
12/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	91	0	91	0	0.00
12/12/2018	R209 On 07-February-19			Bond Future	9.99	71.9486	9.9873	71.9486	119,368.00
12/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	20	0	20	0	0.00
12/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	349	0	349	0	4,000.00
12/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	19	0	19	0	0.00
12/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	32	0	32	0	4,000.00
12/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2147	2	2147	2	0.00
12/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	21	0	21	0	0.00
12/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	3224	3	3224	3	0.00
12/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6330	6	6330	6	0.00
12/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6958	7	6958	7	0.00
12/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6888	7	6888	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	839	1	839	1	4,000.00
12/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6817	7	6817	7	0.00
12/12/2018	R209 On 02-May-19			Bond Future	10.05	70.0629	10.0463	70.0629	0.00
12/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1236	1	1236	1	0.00
12/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	1931	2	1931	2	760.00
12/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1213	1	1213	1	0.00
12/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	579	1	579	1	760.00
12/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1260	1	1260	1	0.00
12/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	3930	4	3930	4	0.00
12/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	4841	5	4841	5	0.00
12/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	917	1	917	1	760.00
12/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3529	4	3529	4	0.00
12/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2529	3	2529	3	0.00
12/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1211	1	1211	1	11,560.00
12/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	5080	5	5080	5	0.00
12/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3487	4	3487	4	0.00
12/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3447	3	3447	3	0.00
12/12/2018	R209 On 01-August-19			Bond Future	10.10	71.4457	10.1045	71.4457	0.00
12/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	2990	3	2990	3	0.00
12/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3057	3	3057	3	0.00
12/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3023	3	3023	3	0.00
12/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2685	3	2685	3	0.00
12/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2713	3	2713	3	0.00
12/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2658	3	2658	3	0.00
12/12/2018	R210 On 07-February-19			Bond Future	186.09	186.3040	186.0903	186.3040	2,458.00
12/12/2018	R210 On 02-May-19			Bond Future	186.84	187.0615	186.8356	187.0615	0.00
12/12/2018	R210 On 01-August-19			Bond Future	190.54	190.7959	190.5364	190.7959	0.00
12/12/2018	R212 On 07-February-19			Bond Future	155.75	155.7428	155.7476	155.7428	4,976.00
12/12/2018	R212 On 02-May-19			Bond Future	158.51	158.5127	158.5106	158.5127	0.00
12/12/2018	R212 On 01-August-19			Bond Future	161.58	161.6059	161.5791	161.6059	0.00
12/12/2018	R213 On 07-February-19			Bond Future	9.80	83.6955	9.7981	83.6955	32,479.00
12/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	11	0	11	0	0.00
12/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	12	0	12	0	0.00
12/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	13	0	13	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
12/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	7080	7	7080	7	0.00
12/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	7013	7	7013	7	0.00
12/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	7147	7	7147	7	0.00
12/12/2018	R213 On 02-May-19			Bond Future	9.86	81.6157	9.8609	81.6157	0.00
12/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1160	1	1160	1	0.00
12/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1138	1	1138	1	0.00
12/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1116	1	1116	1	0.00
12/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3383	3	3383	3	0.00
12/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3422	3	3422	3	0.00
12/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3343	3	3343	3	0.00
12/12/2018	R213 On 01-August-19			Bond Future	9.92	83.2261	9.9237	83.2261	0.00
12/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	2811	3	2811	3	0.00
12/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	2843	3	2843	3	0.00
12/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	2876	3	2876	3	0.00
12/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2431	3	2431	3	0.00
12/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2483	3	2483	3	0.00
12/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2457	3	2457	3	0.00
12/12/2018	R214 On 07-February-19			Bond Future	10.17	70.8772	10.1744	70.8772	31,403.00
12/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	11	0	11	0	0.00
12/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	12	0	12	0	0.00
12/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	11	0	11	0	0.00
12/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	8055	8	8055	8	0.00
12/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7979	8	7979	8	0.00
12/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7903	8	7903	8	0.00
12/12/2018	R214 On 02-May-19			Bond Future	10.23	68.8258	10.2328	68.8258	0.00
12/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1278	1	1278	1	0.00
12/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1229	1	1229	1	0.00
12/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1253	1	1253	1	0.00
12/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3694	4	3694	4	0.00
12/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3651	4	3651	4	0.00
12/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3738	4	3738	4	0.00
12/12/2018	R214 On 01-August-19			Bond Future	10.29	70.1840	10.2916	70.1840	0.00
12/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3077	3	3077	3	0.00
12/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3111	3	3111	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
12/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3043	3	3043	3	0.00
12/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2865	3	2865	3	0.00
12/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2836	3	2836	3	0.00
12/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2807	3	2807	3	0.00
12/12/2018	R248 On 07-February-19			Bond Future	10.20	90.5333	10.2000	90.5333	106,683.00
12/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	9	0	9	0	0.00
12/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	10	0	10	0	0.00
12/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	10	0	10	0	0.00
12/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	10374	10	10374	10	0.00
12/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	10177	10	10177	10	0.00
12/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	10275	10	10275	10	0.00
12/12/2018	R248 On 02-May-19			Bond Future	10.26	87.6861	10.2593	87.6861	0.00
12/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1577	2	1577	2	0.00
12/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1546	2	1546	2	0.00
12/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1608	2	1608	2	0.00
12/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4622	5	4622	5	0.00
12/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4513	5	4513	5	0.00
12/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4567	5	4567	5	0.00
12/12/2018	R248 On 01-August-19			Bond Future	10.32	89.4165	10.3191	89.4165	0.00
12/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	3817	4	3817	4	0.00
12/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3774	4	3774	4	0.00
12/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3732	4	3732	4	0.00
12/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3528	4	3528	4	0.00
12/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3565	4	3565	4	0.00
12/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3491	4	3491	4	0.00