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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/12/2018 TO: 11/12/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0904 On 31-March-36			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
11/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	2025 On 07-February-19			Bond Future	132.10	132.1009	132.1046	132.1009	355.00
11/12/2018	2025 On 02-May-19			Bond Future	134.45	134.4506	134.4541	134.4506	0.00
11/12/2018	2025 On 01-August-19			Bond Future	137.09	137.0902	137.0915	137.0902	0.00
11/12/2018	2029 On 07-February-19			Bond Future	100.32	100.3134	100.3164	100.3134	2,954.00
11/12/2018	2029 On 02-May-19			Bond Future	101.03	101.0247	101.0276	101.0247	0.00
11/12/2018	2029 On 01-August-19			Bond Future	103.04	103.0432	103.0444	103.0432	0.00
11/12/2018	2030 On 07-February-19			Bond Future	9.70	88.9977	88.9082	88.9977	56,496.00
11/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1239	1	1	1	4,000.00
11/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	238	0	0	0	4,000.00
11/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	10	0	0	0	0.00
11/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	3368	3	3	3	0.00
11/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	57	0	0	0	1,320.00
11/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	11	0	0	0	0.00
11/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	11	0	0	0	0.00
11/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1006	1	1	1	1,320.00
11/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	16	0	0	0	0.00
11/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	550	1	1	1	0.00
11/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6484	6	6	6	0.00
11/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	5188	5	5	5	0.00
11/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2446	2	2	2	0.00
11/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6885	7	7	7	0.00
11/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1651	2	2	2	0.00
11/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6952	7	7	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
11/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	7020	7	7	7	0.00
11/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	395	0	0	0	4,000.00
11/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3538	3	4	3	0.00
11/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1390	1	1	1	0.00
11/12/2018	2030 On 02-May-19			Bond Future	9.77	90.5610	90.4697	90.5610	0.00
11/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1106	1	1	1	0.00
11/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3740	4	4	4	0.00
11/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1150	1	1	1	0.00
11/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	336	0	0	0	3,000.00
11/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1128	1	1	1	3,000.00
11/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3419	3	3	3	0.00
11/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3379	3	3	3	0.00
11/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5825	6	6	6	0.00
11/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1212	1	1	1	3,000.00
11/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3459	3	3	3	0.00
11/12/2018	2030 On 01-August-19			Bond Future	9.84	88.3443	88.2496	88.3443	0.00
11/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	2935	3	3	3	0.00
11/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	2969	3	3	3	0.00
11/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	2901	3	3	3	0.00
11/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2506	2	3	2	0.00
11/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2556	3	3	3	0.00
11/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2531	2	3	2	0.00
11/12/2018	2032 On 07-February-19			Bond Future	9.91	91.1162	91.0198	91.1162	43,322.00
11/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	12	0	0	0	0.00
11/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	11	0	0	0	0.00
11/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	10	0	0	0	0.00
11/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	7727	8	8	8	0.00
11/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7801	8	8	8	0.00
11/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	7653	8	8	8	0.00
11/12/2018	2032 On 02-May-19			Bond Future	9.97	88.5598	88.4614	88.5598	0.00
11/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1276	1	1	1	0.00
11/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1300	1	1	1	0.00
11/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1324	1	1	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
11/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3611	4	4	4	0.00
11/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3698	4	4	4	0.00
11/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3654	4	4	4	0.00
11/12/2018	2032 On 01-August-19			Bond Future	10.04	90.3090	90.2072	90.3090	0.00
11/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3187	3	3	3	0.00
11/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3151	3	3	3	0.00
11/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3115	3	3	3	0.00
11/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2785	3	3	3	0.00
11/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2729	3	3	3	0.00
11/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2757	3	3	3	0.00
11/12/2018	2033 On 07-February-19			Bond Future	102.38	102.3759	102.3792	102.3759	5,890.00
11/12/2018	2033 On 02-May-19			Bond Future	103.05	103.0515	103.0545	103.0515	0.00
11/12/2018	2033 On 01-August-19			Bond Future	105.11	105.1103	105.1118	105.1103	0.00
11/12/2018	2037 On 07-February-19			Bond Future	10.12	87.1025	86.9954	87.1025	57,599.00
11/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	16	0	0	0	0.00
11/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	19	0	0	0	0.00
11/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	17	0	0	0	0.00
11/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	8458	8	8	8	0.00
11/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8292	8	8	8	0.00
11/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	8375	8	8	8	0.00
11/12/2018	2037 On 02-May-19			Bond Future	10.19	88.6325	88.5233	88.6325	0.00
11/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1434	1	1	1	0.00
11/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1407	1	1	1	0.00
11/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1461	2	1	2	0.00
11/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4355	4	4	4	0.00
11/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	4305	4	4	4	0.00
11/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	4256	4	4	4	0.00
11/12/2018	2037 On 01-August-19			Bond Future	10.25	86.1274	86.0146	86.1274	0.00
11/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3429	3	3	3	0.00
11/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3508	4	4	4	0.00
11/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3468	4	3	4	0.00
11/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3132	3	3	3	0.00

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11/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	3100	3	3	3	0.00
11/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3164	3	3	3	0.00
11/12/2018	2038 On 07-February-19			Bond Future	120.07	120.3407	120.0724	120.3407	9,912.00
11/12/2018	2038 On 02-May-19			Bond Future	122.21	122.4813	122.2078	122.4813	0.00
11/12/2018	2038 On 01-August-19			Bond Future	124.59	124.8759	124.5949	124.8759	0.00
11/12/2018	2040 On 07-February-19			Bond Future	10.20	90.1960	90.0008	90.1960	32,389.00
11/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	14	0	0	0	0.00
11/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	16	0	0	0	0.00
11/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	15	0	0	0	0.00
11/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	9193	9	9	9	0.00
11/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	9284	9	9	9	0.00
11/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	9102	9	9	9	0.00
11/12/2018	2040 On 02-May-19			Bond Future	10.27	91.7803	91.5816	91.7803	0.00
11/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1550	2	2	2	0.00
11/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2568	3	3	3	1,150.00
11/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	817	1	1	1	1,150.00
11/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1521	2	2	2	0.00
11/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1492	2	1	2	0.00
11/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4516	4	5	4	0.00
11/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4569	4	5	4	0.00
11/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	6240	6	6	6	0.00
11/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4463	4	4	4	0.00
11/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	3075	3	3	3	0.00
11/12/2018	2040 On 01-August-19			Bond Future	10.33	89.0870	88.8828	89.0870	0.00
11/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3663	4	4	4	0.00
11/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3705	4	4	4	0.00
11/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3747	4	4	4	0.00
11/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3385	3	3	3	0.00
11/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3454	3	3	3	0.00
11/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3419	3	3	3	0.00
11/12/2018	2044 On 07-February-19			Bond Future	10.22	87.2783	87.0807	87.2783	36,786.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	18	0	0	0	0.00
11/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	19	0	0	0	0.00
11/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	16	0	0	0	0.00
11/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	9222	9	9	9	0.00
11/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	9129	9	9	9	0.00
11/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	9036	9	9	9	0.00
11/12/2018	2044 On 02-May-19			Bond Future	10.29	88.8114	88.6101	88.8114	0.00
11/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1523	2	2	2	0.00
11/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1581	2	2	2	0.00
11/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1552	2	2	2	0.00
11/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4547	4	5	4	0.00
11/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4601	4	5	4	0.00
11/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4655	5	5	5	0.00
11/12/2018	2044 On 01-August-19			Bond Future	10.35	86.1847	85.9779	86.1847	0.00
11/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3786	4	4	4	0.00
11/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3744	4	4	4	0.00
11/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	3829	4	4	4	0.00
11/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3520	3	4	3	0.00
11/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3485	3	3	3	0.00
11/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3450	3	3	3	0.00
11/12/2018	2046 On 07-February-19			Bond Future	114.42	114.1982	114.4168	114.1982	12,458.00
11/12/2018	2046 On 02-May-19			Bond Future	114.77	114.5435	114.7658	114.5435	0.00
11/12/2018	2046 On 01-August-19			Bond Future	117.06	116.8322	117.0569	116.8322	0.00
11/12/2018	2050 On 07-February-19			Bond Future	117.21	117.4514	117.2111	117.4514	10,349.00
11/12/2018	2050 On 02-May-19			Bond Future	119.30	119.5405	119.2957	119.5405	0.00
11/12/2018	2050 On 01-August-19			Bond Future	119.86	120.1105	119.8588	120.1105	0.00
11/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	8657 On 21-December-26			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
11/12/2018	AL37 On 07-February-19			Index Future	605.44	605.2270	605.4410	605.2270	0.00
11/12/2018	AL37 On 02-May-19			Index Future	616.07	615.8560	616.0720	615.8560	0.00
11/12/2018	AL37 On 01-August-19			Index Future	628.22	628.0130	628.2230	628.0130	0.00
11/12/2018	AL7T On 07-February-19			Index Future	693.66	693.8340	693.6600	693.8340	0.00
11/12/2018	AL7T On 02-May-19			Index Future	705.84	706.0180	705.8400	706.0180	0.00
11/12/2018	AL7T On 01-August-19			Index Future	719.76	719.9550	719.7610	719.9550	0.00
11/12/2018	ALBI On 07-February-19			Index Future	625.78	626.4700	625.7790	626.4700	908.00
11/12/2018	ALBI On 02-May-19			Index Future	636.77	637.4710	636.7670	637.4710	0.00
11/12/2018	ALBI On 01-August-19			Index Future	649.33	650.0550	649.3260	650.0550	0.00
11/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C186 On 21-December-26			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
11/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2018	CS33 On 15-September-33			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
11/12/2018	ES33 On 07-February-19			Bond Future	11.33	76.1336	76.0549	76.1336	494.00
11/12/2018	ES33 On 02-May-19			Bond Future	11.44	73.6794	73.5991	73.6794	0.00
11/12/2018	ES33 On 01-August-19			Bond Future	11.55	75.1347	75.0516	75.1347	0.00
11/12/2018	ES42 On 07-February-19			Bond Future	11.58	78.0635	77.9098	78.0635	5,169.00
11/12/2018	ES42 On 02-May-19			Bond Future	11.69	75.1739	75.0173	75.1739	0.00
11/12/2018	ES42 On 01-August-19			Bond Future	11.79	76.6591	76.4981	76.6591	0.00
11/12/2018	GOVI On 07-February-19			GOVI	619.06	619.7560	619.0620	619.7560	451.00
11/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	474480	47	47	47	0.00
11/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	474580	47	47	47	0.00
11/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	474680	47	47	47	0.00
11/12/2018	GOVI On 02-May-19			GOVI	629.93	630.6390	629.9310	630.6390	0.00
11/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	179490	17	18	17	0.00
11/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	179290	17	18	17	0.00
11/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	179390	17	18	17	0.00
11/12/2018	GOVI On 01-August-19			GOVI	642.36	643.0880	642.3560	643.0880	0.00
11/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	36660	4	4	4	0.00
11/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	36760	4	4	4	0.00
11/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	36860	4	4	4	0.00
11/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
11/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
11/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2018	IGOV On 07-February-19			Index Future	253.57	253.6800	253.5710	253.6800	518.00
11/12/2018	IGOV On 02-May-19			Index Future	258.08	258.1920	258.0810	258.1920	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2018	IGOV On 01-August-19			Index Future	263.23	263.3490	263.2310	263.3490	0.00
11/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
11/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
11/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
11/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
11/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
11/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3400	99.3300	99.3400	0.00
11/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
11/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
11/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	102.9900	102.9800	102.9900	0.00
11/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0800	99.0700	99.0800	0.00
11/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.74	102.7500	102.7400	102.7500	0.00
11/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.83	99.8400	99.8300	99.8400	0.00
11/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.71	96.7300	96.7100	96.7300	0.00
11/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.98	96.0100	95.9800	96.0100	0.00
11/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.21	95.2400	95.2100	95.2400	0.00
11/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.43	95.4700	95.4300	95.4700	0.00
11/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.67	97.7100	97.6700	97.7100	51.00
11/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.85	97.9000	97.8500	97.9000	0.00
11/12/2018	IS05 On 21-June-22			Interest Rate Swap	99.08	99.1500	99.0800	99.1500	0.00
11/12/2018	IS05 On 20-September-22			Interest Rate Swap	103.05	103.1300	103.0500	103.1300	0.00
11/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.34	104.4300	104.3400	104.4300	0.00
11/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.78	97.8700	97.7800	97.8700	0.00
11/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.87	103.9500	103.8700	103.9500	0.00
11/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.43	99.5200	99.4300	99.5200	0.00
11/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.48	96.6200	96.4800	96.6200	0.00
11/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.53	93.6800	93.5300	93.6800	0.00
11/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.32	92.4600	92.3200	92.4600	0.00
11/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.50	94.6500	94.5000	94.6500	0.00
11/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.30	98.4500	98.3000	98.4500	0.00
11/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.92	97.0700	96.9200	97.0700	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
11/12/2018	IS10 On 21-June-27			Interest Rate Swap	99.02	99.1800	99.0200	99.1800	0.00
11/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.48	104.6400	104.4800	104.6400	0.00
11/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.87	105.0400	104.8700	105.0400	0.00
11/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.46	98.6400	98.4600	98.6400	0.00
11/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.61	105.8000	105.6100	105.8000	0.00
11/12/2018	IS10 On 19-September-28			Interest Rate Swap	99.25	99.4600	99.2500	99.4600	0.00
11/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
11/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
11/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
11/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
11/12/2018	R023 On 07-February-19			Bond Future	8.45	101.1450	101.1822	101.1450	62,083.00
11/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	6747	7	7	7	0.00
11/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	6808	7	7	7	0.00
11/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	6778	7	7	7	0.00
11/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R023 On 02-May-19			Bond Future	8.49	98.9915	99.0292	98.9915	0.00
11/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	865	1	1	1	0.00
11/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	848	1	1	1	0.00
11/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	831	1	1	1	0.00
11/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	989	1	1	1	0.00
11/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	1004	1	1	1	0.00
11/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	974	1	1	1	0.00
11/12/2018	R023 On 01-August-19			Bond Future	8.53	100.9465	100.9832	100.9465	0.00
11/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2005	2	2	2	0.00
11/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2050	2	2	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
11/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2027	2	2	2	0.00
11/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	814	1	1	1	0.00
11/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	807	1	1	1	0.00
11/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	822	1	1	1	0.00
11/12/2018	R035 On 07-February-19			Bond Future	10.05	94.8591	94.7527	94.8591	71,612.00
11/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	12	0	0	0	0.00
11/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	14	0	0	0	0.00
11/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	13	0	0	0	0.00
11/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	8498	8	8	8	0.00
11/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	8415	8	8	8	0.00
11/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	8581	8	9	8	0.00
11/12/2018	R035 On 02-May-19			Bond Future	10.12	92.0248	91.9163	92.0248	0.00
11/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1415	1	1	1	0.00
11/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1442	1	1	1	0.00
11/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1389	1	1	1	0.00
11/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	4257	4	4	4	0.00
11/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	4158	4	4	4	0.00
11/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	4207	4	4	4	0.00
11/12/2018	R035 On 01-August-19			Bond Future	10.18	93.8423	93.7301	93.8423	0.00
11/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3549	4	4	4	0.00
11/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3509	4	4	4	0.00
11/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3470	4	3	4	0.00
11/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	3158	3	3	3	0.00
11/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	3190	3	3	3	0.00
11/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	3127	3	3	3	0.00
11/12/2018	R186 On 07-February-19			Bond Future	9.20	108.6333	108.6378	108.6333	73,350.00
11/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1140	1	1	1	3,000.00
11/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1462	1	1	1	0.00
11/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	1751	2	2	2	6,000.00
11/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2228	2	2	2	0.00
11/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	11	0	0	0	0.00
11/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	72	0	0	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	12	0	0	0	0.00
11/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	865	1	1	1	0.00
11/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4182	4	4	4	0.00
11/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	21	0	0	0	210.00
11/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4082	4	4	4	0.00
11/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1231	1	1	1	3,000.00
11/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	12	0	0	0	0.00
11/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	273	0	0	0	1,170.00
11/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1360	1	1	1	1,170.00
11/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2815	3	3	3	0.00
11/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	171	0	0	0	1,000.00
11/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	983	1	1	1	0.00
11/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5886	6	6	6	0.00
11/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	1084	1	1	1	0.00
11/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	542	1	1	1	5,000.00
11/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	6008	6	6	6	0.00
11/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	5402	5	5	5	0.00
11/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	4234	4	4	4	0.00
11/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1469	1	1	1	1,000.00
11/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5947	6	6	6	0.00
11/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	160	0	0	0	1,170.00
11/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	745	1	1	1	0.00
11/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	913	1	1	1	5,000.00
11/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	1165	1	1	1	0.00
11/12/2018	R186 On 02-May-19			Bond Future	9.27	110.5413	110.5455	110.5413	3,050.00
11/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	541	1	1	1	3,250.00
11/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1248	1	1	1	0.00
11/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	4971	5	5	5	0.00
11/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3622	4	4	4	0.00
11/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1225	1	1	1	0.00
11/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	1985	2	2	2	200.00
11/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4507	5	5	5	0.00
11/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	1831	2	2	2	3,250.00
11/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1202	1	1	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
11/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	359	0	0	0	7,000.00
11/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1179	1	1	1	7,000.00
11/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	501	1	1	1	90.00
11/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	614	1	1	1	200.00
11/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1687	2	2	2	90.00
11/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	777	1	1	1	7,500.00
11/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	4763	5	5	5	0.00
11/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4800	5	5	5	0.00
11/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1820	2	2	2	0.00
11/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3880	4	4	4	0.00
11/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3461	3	3	3	0.00
11/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2711	3	3	3	0.00
11/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	4235	4	4	4	0.00
11/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2643	3	3	3	0.00
11/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	2084	2	2	2	0.00
11/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	662	1	1	1	3,250.00
11/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	975	1	1	1	7,000.00
11/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	604	1	1	1	200.00
11/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2677	3	3	3	0.00
11/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	727	1	1	1	90.00
11/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	4100	4	4	4	0.00
11/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1946	2	2	2	0.00
11/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2610	3	3	3	0.00
11/12/2018	R186 On 01-August-19			Bond Future	9.33	107.4221	107.4246	107.4221	0.00
11/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3026	3	3	3	0.00
11/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	357	0	0	0	6,000.00
11/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1632	2	2	2	6,000.00
11/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3095	3	3	3	0.00
11/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5128	5	5	5	0.00
11/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3060	3	3	3	0.00
11/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1988	2	2	2	0.00
11/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1969	2	2	2	0.00
11/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1148	1	1	1	6,000.00
11/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	3186	3	3	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
11/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	2007	2	2	2	0.00
11/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	6187	6	6	6	0.00
11/12/2018	R197 On 07-February-19			Bond Future	298.93	299.1821	298.9259	299.1821	2,355.00
11/12/2018	R197 On 02-May-19			Bond Future	304.24	304.5037	304.2423	304.5037	0.00
11/12/2018	R197 On 01-August-19			Bond Future	302.76	303.0277	302.7560	303.0277	0.00
11/12/2018	R202 On 07-February-19			Bond Future	231.61	231.4669	231.6094	231.4669	8,805.00
11/12/2018	R202 On 02-May-19			Bond Future	235.73	235.5842	235.7284	235.5842	0.00
11/12/2018	R202 On 01-August-19			Bond Future	236.42	236.2755	236.4188	236.2755	0.00
11/12/2018	R207 On 07-February-19			Bond Future	5.95	101.6753	101.7031	101.6753	15,739.00
11/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	516	0	1	0	0.00
11/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	507	0	1	0	0.00
11/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	498	0	0	0	0.00
11/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 02-May-19			Bond Future	5.37	103.4611	103.4892	103.4611	0.00
11/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1500	1	1	1	0.00
11/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1513	1	2	1	0.00
11/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1507	1	2	1	0.00
11/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 01-August-19			Bond Future	3.84	101.8620	101.8889	101.8620	0.00
11/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1529	2	2	2	0.00
11/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1533	2	2	2	0.00
11/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1538	2	2	2	0.00
11/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/12/2018	R208 On 07-February-19			Bond Future	7.24	101.4881	101.5502	101.4881	17,015.00
11/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	68	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
11/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	64	0	0	0	0.00
11/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	59	0	0	0	0.00
11/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	369	0	0	0	0.00
11/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	398	0	0	0	0.00
11/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	383	0	0	0	0.00
11/12/2018	R208 On 02-May-19			Bond Future	7.17	99.8695	99.9324	99.8695	0.00
11/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1544	1	2	1	0.00
11/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1559	2	2	2	0.00
11/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1574	2	2	2	0.00
11/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	82	0	0	0	0.00
11/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	87	0	0	0	0.00
11/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	85	0	0	0	0.00
11/12/2018	R208 On 01-August-19			Bond Future	7.04	101.8420	101.9044	101.8420	0.00
11/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1792	2	2	2	0.00
11/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1779	2	2	2	0.00
11/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1766	2	2	2	0.00
11/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	86	0	0	0	0.00
11/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	82	0	0	0	0.00
11/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	84	0	0	0	0.00
11/12/2018	R209 On 07-February-19			Bond Future	9.98	72.0396	71.9486	72.0396	119,368.00
11/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	18	0	0	0	0.00
11/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	375	0	0	0	4,000.00
11/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	17	0	0	0	0.00
11/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	29	0	0	0	4,000.00
11/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2197	2	2	2	0.00
11/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	19	0	0	0	0.00
11/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	3232	3	3	3	0.00
11/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6938	7	7	7	0.00
11/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6310	6	6	6	0.00
11/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6868	7	7	7	0.00
11/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	872	1	1	1	4,000.00
11/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6797	7	7	7	0.00
11/12/2018	R209 On 02-May-19			Bond Future	10.04	70.1558	70.0629	70.1558	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
11/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1270	1	1	1	0.00
11/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	617	1	1	1	760.00
11/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	1967	2	2	2	760.00
11/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1247	1	1	1	0.00
11/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1294	1	1	1	0.00
11/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	3992	4	4	4	0.00
11/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	4898	5	5	5	0.00
11/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3542	3	4	3	0.00
11/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2544	3	3	3	0.00
11/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1252	1	1	1	11,560.00
11/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	5097	5	5	5	0.00
11/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	953	1	1	1	760.00
11/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3501	3	4	3	0.00
11/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3460	3	3	3	0.00
11/12/2018	R209 On 01-August-19			Bond Future	10.10	71.5415	71.4457	71.5415	0.00
11/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3025	3	3	3	0.00
11/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3093	3	3	3	0.00
11/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3059	3	3	3	0.00
11/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2689	3	3	3	0.00
11/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2716	3	3	3	0.00
11/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2663	3	3	3	0.00
11/12/2018	R210 On 07-February-19			Bond Future	186.30	186.4496	186.3040	186.4496	2,458.00
11/12/2018	R210 On 02-May-19			Bond Future	187.06	187.2101	187.0615	187.2101	0.00
11/12/2018	R210 On 01-August-19			Bond Future	190.80	190.9507	190.7959	190.9507	0.00
11/12/2018	R212 On 07-February-19			Bond Future	155.74	155.7861	155.7428	155.7861	4,976.00
11/12/2018	R212 On 02-May-19			Bond Future	158.51	158.5573	158.5127	158.5573	0.00
11/12/2018	R212 On 01-August-19			Bond Future	161.61	161.6540	161.6059	161.6540	0.00
11/12/2018	R213 On 07-February-19			Bond Future	9.79	83.7832	83.6955	83.7832	32,158.00
11/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	9	0	0	0	0.00
11/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	10	0	0	0	0.00
11/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	10	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
11/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	7032	7	7	7	0.00
11/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6965	7	7	7	0.00
11/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	7099	7	7	7	0.00
11/12/2018	R213 On 02-May-19			Bond Future	9.85	81.7051	81.6157	81.7051	0.00
11/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1194	1	1	1	0.00
11/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1172	1	1	1	0.00
11/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1150	1	1	1	0.00
11/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3366	3	3	3	0.00
11/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3406	3	3	3	0.00
11/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3327	3	3	3	0.00
11/12/2018	R213 On 01-August-19			Bond Future	9.91	83.3188	83.2261	83.3188	0.00
11/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	2963	3	3	3	0.00
11/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	2997	3	3	3	0.00
11/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3030	3	3	3	0.00
11/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2521	2	3	2	0.00
11/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2570	3	3	3	0.00
11/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2545	3	3	3	0.00
11/12/2018	R214 On 07-February-19			Bond Future	10.18	71.0364	70.8772	71.0364	30,153.00
11/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	11	0	0	0	0.00
11/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	11	0	0	0	0.00
11/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	10	0	0	0	0.00
11/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	8070	8	8	8	0.00
11/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7994	8	8	8	0.00
11/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7918	8	8	8	0.00
11/12/2018	R214 On 02-May-19			Bond Future	10.23	68.9880	68.8258	68.9880	0.00
11/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1312	1	1	1	0.00
11/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1265	1	1	1	0.00
11/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1289	1	1	1	0.00
11/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3743	4	4	4	0.00
11/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3700	4	4	4	0.00
11/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3787	4	4	4	0.00
11/12/2018	R214 On 01-August-19			Bond Future	10.29	70.3505	70.1840	70.3505	0.00
11/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3099	3	3	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
11/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3133	3	3	3	0.00
11/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3064	3	3	3	0.00
11/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2889	3	3	3	0.00
11/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2860	3	3	3	0.00
11/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2832	3	3	3	0.00
11/12/2018	R248 On 07-February-19			Bond Future	10.20	90.7775	90.5333	90.7775	106,647.00
11/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	10	0	0	0	0.00
11/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	9	0	0	0	0.00
11/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	10	0	0	0	0.00
11/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	10395	10	10	10	0.00
11/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	10197	10	10	10	0.00
11/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	10296	10	10	10	0.00
11/12/2018	R248 On 02-May-19			Bond Future	10.26	87.9349	87.6861	87.9349	0.00
11/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1627	2	2	2	0.00
11/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1596	2	2	2	0.00
11/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1657	2	2	2	0.00
11/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4690	5	5	5	0.00
11/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4579	4	5	4	0.00
11/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4634	4	5	4	0.00
11/12/2018	R248 On 01-August-19			Bond Future	10.32	89.6717	89.4165	89.6717	0.00
11/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	3882	4	4	4	0.00
11/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3839	4	4	4	0.00
11/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3796	4	4	4	0.00
11/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3596	3	4	3	0.00
11/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3632	4	4	4	0.00
11/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3560	3	4	3	0.00