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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/10/2018 TO: 12/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	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
12/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	2025 On 01-November-18			Bond Future	132.70	132.5617	132.6976	132.5617	529.00
12/10/2018	2025 On 07-February-19			Bond Future	133.87	133.7283	133.8665	133.7283	0.00
12/10/2018	2025 On 02-May-19			Bond Future	136.11	135.9714	136.1113	135.9714	0.00
12/10/2018	2025 On 01-August-19			Bond Future	138.57	138.4269	138.5709	138.4269	0.00
12/10/2018	2029 On 01-November-18			Bond Future	100.75	100.7343	100.7499	100.7343	1,568.00
12/10/2018	2029 On 07-February-19			Bond Future	102.71	102.6957	102.7113	102.6957	1,386.00
12/10/2018	2029 On 02-May-19			Bond Future	103.36	103.3458	103.3612	103.3458	0.00
12/10/2018	2029 On 01-August-19			Bond Future	105.26	105.2476	105.2643	105.2476	0.00
12/10/2018	2030 On 01-November-18			Bond Future	9.66	90.6943	90.8887	90.6943	49,322.00
12/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	3	0	0	0	0.00
12/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	637	1	1	1	0.00
12/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7023	7	7	7	0.00
12/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7092	7	7	7	0.00
12/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1002	1	1	1	0.00
12/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4913	5	5	5	0.00
12/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6953	7	7	7	0.00
12/10/2018	2030 On 07-February-19			Bond Future	9.75	88.4287	88.6263	88.4287	5,954.00
12/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1805	2	2	2	4,000.00
12/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	642	1	1	1	4,000.00
12/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	118	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
12/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	122	0	0	0	0.00
12/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	289	0	0	0	1,920.00
12/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3714	4	4	4	0.00
12/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	126	0	0	0	0.00
12/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1574	1	2	1	1,920.00
12/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1071	1	1	1	0.00
12/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	152	0	0	0	0.00
12/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6902	7	7	7	0.00
12/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5701	6	6	6	0.00
12/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3250	3	3	3	0.00
12/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7281	7	7	7	0.00
12/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2501	3	3	3	0.00
12/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7345	8	7	8	0.00
12/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7409	8	7	8	0.00
12/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1023	1	1	1	4,000.00
12/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4225	4	4	4	0.00
12/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2237	2	2	2	0.00
12/10/2018	2030 On 02-May-19			Bond Future	9.83	89.8979	90.0987	89.8979	0.00
12/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1533	1	2	1	0.00
12/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1580	2	2	2	0.00
12/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1556	1	2	1	0.00
12/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4218	4	4	4	0.00
12/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4180	4	4	4	0.00
12/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4258	4	4	4	0.00
12/10/2018	2030 On 01-August-19			Bond Future	9.93	87.5298	87.7351	87.5298	0.00
12/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	52	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	169	0	0	0	0.00
12/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	111	0	0	0	0.00
12/10/2018	2032 On 01-November-18			Bond Future	9.85	88.8579	89.0674	88.8579	38,725.00
12/10/2018	2032 On 01-November-18	8.76	Call	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
12/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7857	8	8	8	0.00
12/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7781	8	8	8	0.00
12/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7705	8	8	8	0.00
12/10/2018	2032 On 07-February-19			Bond Future	9.94	90.5664	90.7795	90.5664	4,456.00
12/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	127	0	0	0	0.00
12/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	122	0	0	0	0.00
12/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	119	0	0	0	0.00
12/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8079	8	8	8	0.00
12/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8149	8	8	8	0.00
12/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8008	8	8	8	0.00
12/10/2018	2032 On 02-May-19			Bond Future	10.02	87.9160	88.1326	87.9160	0.00
12/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1799	2	2	2	0.00
12/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1826	2	2	2	0.00
12/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1852	2	2	2	0.00
12/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4467	5	4	5	0.00
12/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4550	5	5	5	0.00
12/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4509	5	5	5	0.00
12/10/2018	2032 On 01-August-19			Bond Future	10.11	89.5165	89.7379	89.5165	0.00
12/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	140	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	12	0	0	0	0.00
12/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	76	0	0	0	0.00
12/10/2018	2033 On 01-November-18			Bond Future	102.86	102.8431	102.8593	102.8431	6,373.00
12/10/2018	2033 On 07-February-19			Bond Future	104.86	104.8455	104.8617	104.8455	0.00
12/10/2018	2033 On 02-May-19			Bond Future	105.48	105.4597	105.4755	105.4597	0.00
12/10/2018	2033 On 01-August-19			Bond Future	107.42	107.4002	107.4177	107.4002	0.00
12/10/2018	2037 On 01-November-18			Bond Future	10.08	88.9587	89.1520	88.9587	52,970.00
12/10/2018	2037 On 01-November-18	9.01	Call	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
12/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8477	9	8	9	0.00
12/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8392	9	8	9	0.00
12/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8563	9	9	9	0.00
12/10/2018	2037 On 07-February-19			Bond Future	10.17	86.4091	86.6056	86.4091	11,591.00
12/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	143	0	0	0	0.00
12/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	147	0	0	0	0.00
12/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	152	0	0	0	0.00
12/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8815	9	9	9	0.00
12/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8975	9	9	9	0.00
12/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8895	9	9	9	0.00
12/10/2018	2037 On 02-May-19			Bond Future	10.25	87.8447	88.0444	87.8447	0.00
12/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1903	2	2	2	0.00
12/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1932	2	2	2	0.00
12/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1875	2	2	2	0.00
12/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5302	5	5	5	0.00
12/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5254	5	5	5	0.00
12/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5206	5	5	5	0.00
12/10/2018	2037 On 01-August-19			Bond Future	10.34	85.1889	85.3931	85.1889	0.00
12/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	285	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	214	0	0	0	0.00
12/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	356	1	0	1	0.00
12/10/2018	2038 On 01-November-18			Bond Future	122.71	122.6908	122.7102	122.6908	6,394.00
12/10/2018	2038 On 07-February-19			Bond Future	123.51	123.4886	123.5078	123.4886	3,452.00
12/10/2018	2038 On 02-May-19			Bond Future	125.58	125.5599	125.5790	125.5599	0.00
12/10/2018	2038 On 01-August-19			Bond Future	127.84	127.8180	127.8388	127.8180	0.00
12/10/2018	2040 On 01-November-18			Bond Future	10.16	92.1564	92.3631	92.1564	26,311.00
12/10/2018	2040 On 01-November-18	9.08	Call	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
12/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
12/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	40	0	0	0	0.00
12/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	186	0	0	0	1,770.00
12/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	564	1	1	1	3,940.00
12/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
12/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
12/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14888	15	15	15	0.00
12/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9354	10	9	10	0.00
12/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9076	9	9	9	0.00
12/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1830	2	2	2	0.00
12/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9169	9	9	9	0.00
12/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3100	3	3	3	0.00
12/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4651	5	5	5	0.00
12/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9261	9	9	9	0.00
12/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8157	8	8	8	0.00
12/10/2018	2040 On 07-February-19			Bond Future	10.25	89.4177	89.6279	89.4177	2,384.00
12/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	141	0	0	0	0.00
12/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	151	0	0	0	0.00
12/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	146	0	0	0	0.00
12/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9697	10	10	10	0.00
12/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9784	10	10	10	0.00
12/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9610	10	10	10	0.00
12/10/2018	2040 On 02-May-19			Bond Future	10.33	90.9033	91.1168	90.9033	0.00
12/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2138	2	2	2	0.00
12/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2107	2	2	2	0.00
12/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2076	2	2	2	0.00
12/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5567	6	6	6	0.00
12/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5618	6	6	6	0.00
12/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5516	6	6	6	0.00
12/10/2018	2040 On 01-August-19			Bond Future	10.41	88.0529	88.2712	88.0529	0.00
12/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	0	0	0	0	0.00

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12/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	250	0	0	0	0.00
12/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	403	1	0	1	0.00
12/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	326	1	0	1	0.00
12/10/2018	2044 On 01-November-18			Bond Future	10.20	89.0979	89.2658	89.0979	31,882.00
12/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9315	9	9	9	0.00
12/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9221	9	9	9	0.00
12/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9411	10	9	10	0.00
12/10/2018	2044 On 07-February-19			Bond Future	10.28	86.4256	86.5963	86.4256	6,535.00
12/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	153	0	0	0	0.00
12/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	158	0	0	0	0.00
12/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	148	0	0	0	0.00
12/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9838	10	10	10	0.00
12/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9749	10	10	10	0.00
12/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9660	10	10	10	0.00
12/10/2018	2044 On 02-May-19			Bond Future	10.36	87.8615	88.0349	87.8615	0.00
12/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2069	2	2	2	0.00
12/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2131	2	2	2	0.00
12/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2100	2	2	2	0.00
12/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5671	6	6	6	0.00
12/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5724	6	6	6	0.00
12/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5776	6	6	6	0.00
12/10/2018	2044 On 01-August-19			Bond Future	10.44	85.0808	85.2583	85.0808	0.00
12/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	0	0	0	0	0.00
12/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	496	1	0	1	0.00
12/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	418	1	0	1	0.00
12/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	341	1	0	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
12/10/2018	2046 On 01-November-18			Bond Future	116.77	116.6438	116.7742	116.6438	9,367.00
12/10/2018	2046 On 07-February-19			Bond Future	119.05	118.9151	119.0475	118.9151	2,715.00
12/10/2018	2046 On 02-May-19			Bond Future	119.36	119.2246	119.3584	119.2246	0.00
12/10/2018	2046 On 01-August-19			Bond Future	121.56	121.4183	121.5562	121.4183	0.00
12/10/2018	2050 On 01-November-18			Bond Future	122.63	122.6124	122.6319	122.6124	7,454.00
12/10/2018	2050 On 07-February-19			Bond Future	123.25	123.2286	123.2477	123.2286	2,630.00
12/10/2018	2050 On 02-May-19			Bond Future	125.31	125.2955	125.3145	125.2955	0.00
12/10/2018	2050 On 01-August-19			Bond Future	125.80	125.7837	125.8046	125.7837	0.00
12/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	AL37 On 01-November-18			Index Future	587.69	586.9280	587.6900	586.9280	0.00
12/10/2018	AL37 On 07-February-19			Index Future	598.99	598.2130	598.9860	598.2130	0.00
12/10/2018	AL37 On 02-May-19			Index Future	608.94	608.1540	608.9400	608.1540	0.00
12/10/2018	AL37 On 01-August-19			Index Future	620.03	619.2290	620.0340	619.2290	0.00
12/10/2018	AL7T On 01-November-18			Index Future	676.12	674.8950	676.1150	674.8950	0.00
12/10/2018	AL7T On 07-February-19			Index Future	689.11	687.8710	689.1110	687.8710	0.00
12/10/2018	AL7T On 02-May-19			Index Future	700.56	699.3020	700.5620	699.3020	0.00
12/10/2018	AL7T On 01-August-19			Index Future	713.33	712.0370	713.3260	712.0370	0.00
12/10/2018	ALBI On 01-November-18			Index Future	610.12	608.9320	610.1190	608.9320	591.00
12/10/2018	ALBI On 07-February-19			Index Future	621.85	620.6400	621.8470	620.6400	513.00
12/10/2018	ALBI On 02-May-19			Index Future	632.18	630.9540	632.1800	630.9540	0.00
12/10/2018	ALBI On 01-August-19			Index Future	643.70	642.4440	643.6980	642.4440	0.00
12/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2018	ES33 On 01-November-18			Bond Future	11.29	73.9105	74.0611	73.9105	9,466.00
12/10/2018	ES33 On 07-February-19			Bond Future	11.43	75.3316	75.4847	75.3316	0.00
12/10/2018	ES33 On 02-May-19			Bond Future	11.56	72.7940	72.9495	72.7940	0.00
12/10/2018	ES33 On 01-August-19			Bond Future	11.69	74.1191	74.2782	74.1191	0.00
12/10/2018	ES42 On 01-November-18			Bond Future	11.52	75.7690	75.9376	75.7690	7,957.00
12/10/2018	ES42 On 07-February-19			Bond Future	11.66	77.2258	77.3972	77.2258	0.00
12/10/2018	ES42 On 02-May-19			Bond Future	11.78	74.2490	74.4231	74.2490	0.00
12/10/2018	ES42 On 01-August-19			Bond Future	11.91	75.6005	75.7786	75.6005	0.00
12/10/2018	GOVI On 01-November-18			GOVI	603.86	602.6270	603.8600	602.6270	461.00
12/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	496500	51	50	51	0.00
12/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	496300	51	50	51	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
12/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	496400	51	50	51	0.00
12/10/2018	GOVI On 07-February-19			GOVI	615.47	614.2140	615.4680	614.2140	0.00
12/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	510420	52	51	52	0.00
12/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	510520	52	51	52	0.00
12/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	510620	52	51	52	0.00
12/10/2018	GOVI On 02-May-19			GOVI	625.70	624.4210	625.6950	624.4210	0.00
12/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	221850	23	22	23	0.00
12/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	221650	23	22	23	0.00
12/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	221750	23	22	23	0.00
12/10/2018	GOVI On 01-August-19			GOVI	637.10	635.7920	637.0950	635.7920	0.00
12/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
12/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	15850	3	2	3	0.00
12/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	15750	3	2	3	0.00
12/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	15950	3	2	3	0.00
12/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2018	IGOV On 01-November-18			Index Future	253.57	253.5130	253.5710	253.5130	746.00
12/10/2018	IGOV On 07-February-19			Index Future	258.51	258.4490	258.5070	258.4490	0.00
12/10/2018	IGOV On 02-May-19			Index Future	262.84	262.7850	262.8420	262.7850	0.00
12/10/2018	IGOV On 01-August-19			Index Future	267.68	267.6210	267.6820	267.6210	0.00
12/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
12/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
12/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0800	102.0700	102.0800	0.00
12/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.04	100.0500	100.0400	100.0500	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
12/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
12/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
12/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	99.8100	99.8000	99.8100	0.00
12/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
12/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.10	103.1200	103.1000	103.1200	0.00
12/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2800	99.2500	99.2800	0.00
12/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.97	103.0100	102.9700	103.0100	0.00
12/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.13	100.1800	100.1300	100.1800	0.00
12/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.08	97.1400	97.0800	97.1400	0.00
12/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.42	96.4900	96.4200	96.4900	0.00
12/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.72	95.8000	95.7200	95.8000	0.00
12/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.00	96.0900	96.0000	96.0900	0.00
12/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.29	98.4000	98.2900	98.4000	51.00
12/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.52	98.6400	98.5200	98.6400	0.00
12/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.82	99.9400	99.8200	99.9400	0.00
12/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.83	103.9600	103.8300	103.9600	0.00
12/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.18	105.3100	105.1800	105.3100	0.00
12/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.70	98.8400	98.7000	98.8400	0.00
12/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.81	104.9600	104.8100	104.9600	0.00
12/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.45	100.6000	100.4500	100.6000	0.00
12/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.94	98.1400	97.9400	98.1400	0.00
12/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.07	95.2800	95.0700	95.2800	0.00
12/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.92	94.1400	93.9200	94.1400	0.00
12/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.15	96.3700	96.1500	96.3700	0.00
12/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.96	100.1800	99.9600	100.1800	0.00
12/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.63	98.8600	98.6300	98.8600	0.00
12/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.75	100.9800	100.7500	100.9800	0.00
12/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.20	106.4300	106.2000	106.4300	0.00
12/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.60	106.8400	106.6000	106.8400	0.00
12/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.27	100.5200	100.2700	100.5200	0.00
12/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.39	107.6300	107.3900	107.6300	0.00
12/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.11	101.3700	101.1100	101.3700	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
12/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
12/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
12/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
12/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
12/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
12/10/2018	R023 On 01-November-18			Bond Future	8.62	98.1996	98.3270	98.1996	37,322.00
12/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6553	6	7	6	0.00
12/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6521	6	7	6	0.00
12/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6489	6	6	6	0.00
12/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 07-February-19			Bond Future	8.74	100.0877	100.2170	100.0877	17,367.00
12/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5801	6	6	6	0.00
12/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5861	6	6	6	0.00
12/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5831	6	6	6	0.00
12/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	19	0	0	0	0.00
12/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	18	0	0	0	0.00
12/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	19	0	0	0	0.00
12/10/2018	R023 On 02-May-19			Bond Future	8.84	97.8236	97.9549	97.8236	0.00
12/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	693	1	1	1	0.00
12/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	680	1	1	1	0.00
12/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	667	1	1	1	0.00
12/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1896	2	2	2	0.00
12/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1915	2	2	2	0.00
12/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1877	2	2	2	0.00
12/10/2018	R023 On 01-August-19			Bond Future	8.95	99.6046	99.7392	99.6046	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
12/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	31	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	2	0	0	0	0.00
12/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	61	0	0	0	0.00
12/10/2018	R035 On 01-November-18			Bond Future	10.00	92.4339	92.6277	92.4339	74,701.00
12/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8525	9	9	9	0.00
12/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8609	9	9	9	0.00
12/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8440	9	8	9	0.00
12/10/2018	R035 On 07-February-19			Bond Future	10.10	94.2112	94.4082	94.2112	298.00
12/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	130	0	0	0	0.00
12/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	139	0	0	0	0.00
12/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	134	0	0	0	0.00
12/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8963	9	9	9	0.00
12/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8884	9	9	9	0.00
12/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9043	9	9	9	0.00
12/10/2018	R035 On 02-May-19			Bond Future	10.18	91.2793	91.4794	91.2793	0.00
12/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1892	2	2	2	0.00
12/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1921	2	2	2	0.00
12/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1863	2	2	2	0.00
12/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5168	5	5	5	0.00
12/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5074	5	5	5	0.00
12/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5121	5	5	5	0.00
12/10/2018	R035 On 01-August-19			Bond Future	10.26	92.9410	93.1457	92.9410	0.00
12/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	233	0	0	0	0.00
12/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	304	1	0	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
12/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	162	0	0	0	0.00
12/10/2018	R186 On 01-November-18			Bond Future	9.26	110.7530	110.9371	110.7530	67,821.00
12/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	3	0	0	0	0.00
12/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	0	0	5,000.00
12/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	104	0	0	0	0.00
12/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	439	0	0	0	0.00
12/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	4	0	0	0	0.00
12/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
12/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	3	0	0	0	0.00
12/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4444	5	4	5	0.00
12/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2220	2	2	2	2,500.00
12/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1120	1	1	1	5,000.00
12/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7986	8	8	8	0.00
12/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4321	5	4	5	0.00
12/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4382	5	4	5	0.00
12/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4815	5	5	5	0.00
12/10/2018	R186 On 07-February-19			Bond Future	9.36	107.5779	107.7650	107.5779	839.00
12/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	92	0	0	0	0.00
12/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	250	0	0	0	1,000.00
12/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1145	1	1	1	0.00
12/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	95	0	0	0	0.00
12/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3897	4	4	4	0.00
12/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1569	1	2	1	1,170.00
12/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	98	0	0	0	0.00
12/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	543	1	1	1	1,170.00
12/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3812	4	4	4	0.00
12/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	130	0	0	0	210.00
12/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3958	4	4	4	0.00
12/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	773	1	1	1	1,000.00
12/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6845	7	7	7	0.00
12/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2065	2	2	2	0.00
12/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6384	7	6	7	0.00
12/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6962	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
12/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5284	5	5	5	0.00
12/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2622	3	3	3	1,000.00
12/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6904	7	7	7	0.00
12/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	749	1	1	1	1,170.00
12/10/2018	R186 On 02-May-19			Bond Future	9.45	109.3654	109.5554	109.3654	0.00
12/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1323	1	1	1	0.00
12/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4580	4	5	4	0.00
12/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1302	1	1	1	0.00
12/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1975	2	2	2	200.00
12/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1281	1	1	1	0.00
12/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	720	1	1	1	200.00
12/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2800	3	3	3	0.00
12/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4976	5	5	5	0.00
12/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3711	4	4	4	0.00
12/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1204	1	1	1	200.00
12/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3747	4	4	4	0.00
12/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3675	4	4	4	0.00
12/10/2018	R186 On 01-August-19			Bond Future	9.55	106.0580	106.2525	106.0580	0.00
12/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	100	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	46	0	0	0	0.00
12/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	154	0	0	0	0.00
12/10/2018	R197 On 01-November-18			Bond Future	300.54	300.4925	300.5386	300.4925	953.00
12/10/2018	R197 On 07-February-19			Bond Future	299.04	298.9961	299.0420	298.9961	1,400.00
12/10/2018	R197 On 02-May-19			Bond Future	304.06	304.0114	304.0566	304.0114	0.00
12/10/2018	R197 On 01-August-19			Bond Future	302.10	302.0520	302.1015	302.0520	0.00
12/10/2018	R202 On 01-November-18			Bond Future	236.09	236.0576	236.0944	236.0576	8,088.00
12/10/2018	R202 On 07-February-19			Bond Future	236.79	236.7514	236.7881	236.7514	2,057.00
12/10/2018	R202 On 02-May-19			Bond Future	240.76	240.7226	240.7588	240.7226	0.00
12/10/2018	R202 On 01-August-19			Bond Future	241.18	241.1402	241.1799	241.1402	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
12/10/2018	R207 On 01-November-18			Bond Future	7.25	102.1888	102.2301	102.1888	18,869.00
12/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	576	1	1	1	0.00
12/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	564	1	1	1	0.00
12/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	553	1	1	1	0.00
12/10/2018	R207 On 07-February-19			Bond Future	7.25	100.5086	100.5502	100.5086	62.00
12/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	19	0	0	0	0.00
12/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	18	0	0	0	0.00
12/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	18	0	0	0	0.00
12/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	665	1	1	1	0.00
12/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	673	1	1	1	0.00
12/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	656	1	1	1	0.00
12/10/2018	R207 On 02-May-19			Bond Future	7.26	102.1786	102.2208	102.1786	0.00
12/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	317	0	0	0	0.00
12/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	327	0	0	0	0.00
12/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	322	0	0	0	0.00
12/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	84	0	0	0	0.00
12/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	83	0	0	0	0.00
12/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	85	0	0	0	0.00
12/10/2018	R207 On 01-August-19			Bond Future	7.14	100.3981	100.4419	100.3981	0.00
12/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	82	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	86	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	91	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R208 On 01-November-18			Bond Future	7.87	98.1990	98.2660	98.1990	29,067.00
12/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	0	0	0.00
12/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	0	0	0.00
12/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	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
12/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1609	2	2	2	0.00
12/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1652	2	2	2	0.00
12/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1630	2	2	2	0.00
12/10/2018	R208 On 07-February-19			Bond Future	7.96	100.0871	100.1548	100.0871	0.00
12/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	31	0	0	0	0.00
12/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	30	0	0	0	0.00
12/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	30	0	0	0	0.00
12/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1726	2	2	2	0.00
12/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1764	2	2	2	0.00
12/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1745	2	2	2	0.00
12/10/2018	R208 On 02-May-19			Bond Future	8.05	98.3506	98.4193	98.3506	0.00
12/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	548	1	1	1	0.00
12/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	558	1	1	1	0.00
12/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	568	1	1	1	0.00
12/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	590	1	1	1	0.00
12/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	604	1	1	1	0.00
12/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	597	1	1	1	0.00
12/10/2018	R208 On 01-August-19			Bond Future	8.16	100.1411	100.2120	100.1411	0.00
12/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	17	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	2	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	13	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18			Bond Future	9.97	70.0363	70.1991	70.0363	122,707.00
12/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69311	69	69	69	0.00
12/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
12/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69311	69	69	69	0.00
12/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	856	1	1	1	0.00
12/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	955	1	1	1	0.00
12/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	166	0	0	0	2,000.00
12/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	48	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
12/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	453	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	762	1	1	1	0.00
12/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3688	4	4	4	0.00
12/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	497	0	0	0	0.00
12/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
12/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	888	1	1	1	0.00
12/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69311	69	69	69	0.00
12/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	15	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	56	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1381	2	1	2	760.00
12/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	834	1	1	1	0.00
12/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6618	7	7	7	0.00
12/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	745	1	1	1	5,850.00
12/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2260	2	2	2	0.00
12/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3268	3	3	3	760.00
12/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3142	3	3	3	0.00
12/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1297	1	1	1	0.00
12/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6547	7	7	7	0.00
12/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	50	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	929	1	1	1	0.00
12/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	803	1	1	1	2,000.00
12/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4115	4	4	4	0.00
12/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7267	7	7	7	0.00
12/10/2018	R209 On 07-February-19			Bond Future	10.05	71.3829	71.5485	71.3829	340.00
12/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	147	0	0	0	0.00
12/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	191	0	0	0	4,000.00
12/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	815	1	1	1	4,000.00
12/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	142	0	0	0	0.00
12/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	151	0	0	0	0.00
12/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2632	3	3	3	0.00
12/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7464	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4072	4	4	4	0.00
12/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6872	7	7	7	0.00
12/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7397	8	7	8	0.00
12/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7330	7	7	7	0.00
12/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1707	2	2	2	4,000.00
12/10/2018	R209 On 02-May-19			Bond Future	10.12	69.4211	69.5894	69.4211	0.00
12/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1687	2	2	2	0.00
12/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1663	2	2	2	0.00
12/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1712	2	2	2	0.00
12/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4432	5	4	5	0.00
12/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4392	5	4	5	0.00
12/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4351	4	4	4	0.00
12/10/2018	R209 On 01-August-19			Bond Future	10.20	70.6850	70.8569	70.6850	0.00
12/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	218	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	279	0	0	0	0.00
12/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	158	0	0	0	0.00
12/10/2018	R210 On 01-November-18			Bond Future	185.79	185.9198	185.7947	185.9198	1,976.00
12/10/2018	R210 On 07-February-19			Bond Future	189.41	189.5399	189.4117	189.5399	712.00
12/10/2018	R210 On 02-May-19			Bond Future	190.03	190.1646	190.0331	190.1646	0.00
12/10/2018	R210 On 01-August-19			Bond Future	193.53	193.6637	193.5322	193.6637	0.00
12/10/2018	R212 On 01-November-18			Bond Future	155.52	155.5007	155.5238	155.5007	2,920.00
12/10/2018	R212 On 07-February-19			Bond Future	156.40	156.3733	156.3963	156.3733	1,526.00
12/10/2018	R212 On 02-May-19			Bond Future	159.02	158.9963	159.0189	158.9963	0.00
12/10/2018	R212 On 01-August-19			Bond Future	161.88	161.8509	161.8758	161.8509	0.00
12/10/2018	R213 On 01-November-18			Bond Future	9.75	81.5925	81.7826	81.5925	32,893.00
12/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-November-18	8.64	Call	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
12/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7144	7	7	7	0.00
12/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7212	7	7	7	0.00
12/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7075	7	7	7	0.00
12/10/2018	R213 On 07-February-19			Bond Future	9.85	83.1613	83.3547	83.1613	1,609.00
12/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	110	0	0	0	0.00
12/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	113	0	0	0	0.00
12/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	117	0	0	0	0.00
12/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7477	8	7	8	0.00
12/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7413	8	7	8	0.00
12/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7540	8	8	8	0.00
12/10/2018	R213 On 02-May-19			Bond Future	9.92	80.9960	81.1924	80.9960	0.00
12/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1529	1	2	1	0.00
12/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1506	1	2	1	0.00
12/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1482	1	1	1	0.00
12/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4123	4	4	4	0.00
12/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4162	4	4	4	0.00
12/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4085	4	4	4	0.00
12/10/2018	R213 On 01-August-19			Bond Future	10.01	82.4706	82.6714	82.4706	0.00
12/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	46	0	0	0	0.00
12/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	162	0	0	0	0.00
12/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	104	0	0	0	0.00
12/10/2018	R214 On 01-November-18			Bond Future	10.14	69.0546	69.2226	69.0546	24,893.00
12/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8081	8	8	8	0.00
12/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8236	8	8	8	0.00
12/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8159	8	8	8	0.00
12/10/2018	R214 On 07-February-19			Bond Future	10.23	70.3823	70.5532	70.3823	3,572.00
12/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	110	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
12/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	114	0	0	0	0.00
12/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	107	0	0	0	0.00
12/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8491	9	8	9	0.00
12/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8418	9	8	9	0.00
12/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8345	9	8	9	0.00
12/10/2018	R214 On 02-May-19			Bond Future	10.30	68.2580	68.4316	68.2580	0.00
12/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1785	2	2	2	0.00
12/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1735	2	2	2	0.00
12/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1760	2	2	2	0.00
12/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4609	5	5	5	0.00
12/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4567	5	5	5	0.00
12/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4651	5	5	5	0.00
12/10/2018	R214 On 01-August-19			Bond Future	10.37	69.5007	69.6781	69.5007	0.00
12/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	330	1	0	1	0.00
12/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	268	0	0	0	0.00
12/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	205	0	0	0	0.00
12/10/2018	R248 On 01-November-18			Bond Future	10.17	88.1615	88.3749	88.1615	91,180.00
12/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10454	11	10	11	0.00
12/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10354	11	10	11	0.00
12/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10554	11	11	11	0.00
12/10/2018	R248 On 07-February-19			Bond Future	10.26	89.8566	90.0736	89.8566	10,093.00
12/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	110	0	0	0	0.00
12/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	115	0	0	0	0.00
12/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	107	0	0	0	0.00
12/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10762	11	11	11	0.00
12/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10952	11	11	11	0.00
12/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10857	11	11	11	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
12/10/2018	R248 On 02-May-19			Bond Future	10.33	86.9156	87.1362	86.9156	0.00
12/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2193	2	2	2	0.00
12/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2225	2	2	2	0.00
12/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2161	2	2	2	0.00
12/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5697	6	6	6	0.00
12/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5805	6	6	6	0.00
12/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5751	6	6	6	0.00
12/10/2018	R248 On 01-August-19			Bond Future	10.41	88.4979	88.7234	88.4979	0.00
12/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
12/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	451	1	0	1	0.00
12/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	530	1	1	1	0.00
12/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	371	1	0	1	0.00