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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/10/2018 TO: 11/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	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
11/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	2025 On 01-November-18			Bond Future	132.56	132.5413	132.5617	132.5413	522.00
11/10/2018	2025 On 07-February-19			Bond Future	133.73	133.7074	133.7283	133.7074	0.00
11/10/2018	2025 On 02-May-19			Bond Future	135.97	135.9500	135.9714	135.9500	0.00
11/10/2018	2025 On 01-August-19			Bond Future	138.43	138.4100	138.4269	138.4100	0.00
11/10/2018	2029 On 01-November-18			Bond Future	100.73	100.7188	100.7343	100.7188	1,568.00
11/10/2018	2029 On 07-February-19			Bond Future	102.70	102.6797	102.6957	102.6797	1,386.00
11/10/2018	2029 On 02-May-19			Bond Future	103.35	103.3295	103.3458	103.3295	0.00
11/10/2018	2029 On 01-August-19			Bond Future	105.25	105.2300	105.2476	105.2300	0.00
11/10/2018	2030 On 01-November-18			Bond Future	9.69	90.9718	90.6943	90.9718	55,144.00
11/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	3	0	0	0	0.00
11/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	576	1	1	1	0.00
11/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7217	7	7	7	0.00
11/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7286	7	7	7	0.00
11/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1135	1	1	1	0.00
11/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5107	5	5	5	0.00
11/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7148	7	7	7	0.00
11/10/2018	2030 On 07-February-19			Bond Future	9.78	88.7118	88.4287	88.7118	167.00
11/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1720	2	2	2	4,000.00
11/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	603	1	1	1	4,000.00
11/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	108	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
11/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	112	0	0	0	0.00
11/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	268	0	0	0	1,920.00
11/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3584	4	4	4	0.00
11/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	115	0	0	0	0.00
11/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1498	2	1	2	1,920.00
11/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	140	0	0	0	0.00
11/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1013	1	1	1	0.00
11/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7087	7	7	7	0.00
11/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5878	6	6	6	0.00
11/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3389	3	3	3	0.00
11/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7469	7	7	7	0.00
11/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2622	2	3	2	0.00
11/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7533	7	8	7	0.00
11/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7597	7	8	7	0.00
11/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1090	1	1	1	4,000.00
11/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4383	4	4	4	0.00
11/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2350	2	2	2	0.00
11/10/2018	2030 On 02-May-19			Bond Future	9.87	90.1852	89.8979	90.1852	0.00
11/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1468	2	1	2	0.00
11/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1514	2	2	2	0.00
11/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1491	2	1	2	0.00
11/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4354	4	4	4	0.00
11/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4315	4	4	4	0.00
11/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4394	4	4	4	0.00
11/10/2018	2030 On 01-August-19			Bond Future	9.96	9.9100	87.5298	9.9100	0.00
11/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	257	0	0	0	0.00
11/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	375	0	0	0	0.00
11/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	316	0	0	0	0.00
11/10/2018	2032 On 01-November-18			Bond Future	9.88	89.1568	88.8579	89.1568	42,725.00
11/10/2018	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
11/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	8066	8	8	8	0.00
11/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7990	8	8	8	0.00
11/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7915	8	8	8	0.00
11/10/2018	2032 On 07-February-19			Bond Future	9.97	90.8713	90.5664	90.8713	456.00
11/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	116	0	0	0	0.00
11/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	113	0	0	0	0.00
11/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	109	0	0	0	0.00
11/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8282	8	8	8	0.00
11/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8353	8	8	8	0.00
11/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8211	8	8	8	0.00
11/10/2018	2032 On 02-May-19			Bond Future	10.06	88.2255	87.9160	88.2255	0.00
11/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1727	2	2	2	0.00
11/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1752	2	2	2	0.00
11/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1778	2	2	2	0.00
11/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4610	4	5	4	0.00
11/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4694	5	5	5	0.00
11/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4652	4	5	4	0.00
11/10/2018	2032 On 01-August-19			Bond Future	10.15	10.1000	89.5165	10.1000	0.00
11/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	361	0	0	0	0.00
11/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	233	0	0	0	0.00
11/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	297	0	0	0	0.00
11/10/2018	2033 On 01-November-18			Bond Future	102.84	102.8269	102.8431	102.8269	6,373.00
11/10/2018	2033 On 07-February-19			Bond Future	104.85	104.8289	104.8455	104.8289	0.00
11/10/2018	2033 On 02-May-19			Bond Future	105.46	105.4425	105.4597	105.4425	0.00
11/10/2018	2033 On 01-August-19			Bond Future	107.40	107.3600	107.4002	107.3600	0.00
11/10/2018	2037 On 01-November-18			Bond Future	10.11	89.4390	88.9587	89.4390	52,970.00
11/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00

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11/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8671	8	9	8	0.00
11/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8585	8	9	8	0.00
11/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8756	8	9	8	0.00
11/10/2018	2037 On 07-February-19			Bond Future	10.20	86.8989	86.4091	86.8989	1,188.00
11/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	133	0	0	0	0.00
11/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	138	0	0	0	0.00
11/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	143	0	0	0	0.00
11/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	9002	9	9	9	0.00
11/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	9162	9	9	9	0.00
11/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	9082	9	9	9	0.00
11/10/2018	2037 On 02-May-19			Bond Future	10.28	88.3421	87.8447	88.3421	0.00
11/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1840	2	2	2	0.00
11/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1867	2	2	2	0.00
11/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1812	2	2	2	0.00
11/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5439	5	5	5	0.00
11/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5390	5	5	5	0.00
11/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5341	5	5	5	0.00
11/10/2018	2037 On 01-August-19			Bond Future	10.37	10.3000	85.1889	10.3000	0.00
11/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	489	0	0	0	0.00
11/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	418	0	0	0	0.00
11/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	561	0	1	0	0.00
11/10/2018	2038 On 01-November-18			Bond Future	122.69	122.6716	122.6908	122.6716	6,394.00
11/10/2018	2038 On 07-February-19			Bond Future	123.49	123.4687	123.4886	123.4687	3,452.00
11/10/2018	2038 On 02-May-19			Bond Future	125.56	125.5397	125.5599	125.5397	0.00
11/10/2018	2038 On 01-August-19			Bond Future	127.82	127.8000	127.8180	127.8000	0.00
11/10/2018	2040 On 01-November-18			Bond Future	10.18	92.6701	92.1564	92.6701	28,587.00
11/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00

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11/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
11/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	37	0	0	0	0.00
11/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	172	0	0	0	1,770.00
11/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	523	1	1	1	3,940.00
11/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
11/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
11/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	15095	15	15	15	0.00
11/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9561	9	10	9	0.00
11/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9283	9	9	9	0.00
11/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1995	2	2	2	0.00
11/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9375	9	9	9	0.00
11/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3293	3	3	3	0.00
11/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4855	4	5	4	0.00
11/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9468	9	9	9	0.00
11/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8364	8	8	8	0.00
11/10/2018	2040 On 07-February-19			Bond Future	10.27	89.9416	89.4177	89.9416	100.00
11/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	132	0	0	0	0.00
11/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	141	0	0	0	0.00
11/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	136	0	0	0	0.00
11/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9898	9	10	9	0.00
11/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9985	9	10	9	0.00
11/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9811	9	10	9	0.00
11/10/2018	2040 On 02-May-19			Bond Future	10.35	91.4353	90.9033	91.4353	0.00
11/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2068	2	2	2	0.00
11/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2038	2	2	2	0.00
11/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2008	2	2	2	0.00
11/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5711	5	6	5	0.00
11/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5763	5	6	5	0.00
11/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5659	5	6	5	0.00
11/10/2018	2040 On 01-August-19			Bond Future	10.44	10.3700	88.0529	10.3700	0.00
11/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	0	0	0	0	0.00

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11/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	468	0	0	0	0.00
11/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	621	0	1	0	0.00
11/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	545	0	1	0	0.00
11/10/2018	2044 On 01-November-18			Bond Future	10.22	89.6573	89.0979	89.6573	38,243.00
11/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9483	9	9	9	0.00
11/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9389	9	9	9	0.00
11/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9579	9	10	9	0.00
11/10/2018	2044 On 07-February-19			Bond Future	10.30	86.9960	86.4256	86.9960	108.00
11/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	145	0	0	0	0.00
11/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	150	0	0	0	0.00
11/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	140	0	0	0	0.00
11/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	10001	9	10	9	0.00
11/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9912	9	10	9	0.00
11/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9823	9	10	9	0.00
11/10/2018	2044 On 02-May-19			Bond Future	10.38	88.4409	87.8615	88.4409	0.00
11/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2015	2	2	2	0.00
11/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2076	2	2	2	0.00
11/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2046	2	2	2	0.00
11/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5790	5	6	5	0.00
11/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5843	5	6	5	0.00
11/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5896	6	6	6	0.00
11/10/2018	2044 On 01-August-19			Bond Future	10.47	10.3900	85.0808	10.3900	0.00
11/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	0	0	0	0	0.00
11/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	673	0	1	0	0.00
11/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	596	0	1	0	0.00
11/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	519	0	1	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
11/10/2018	2046 On 01-November-18			Bond Future	116.64	116.6256	116.6438	116.6256	9,367.00
11/10/2018	2046 On 07-February-19			Bond Future	118.92	118.8961	118.9151	118.8961	2,715.00
11/10/2018	2046 On 02-May-19			Bond Future	119.22	119.2050	119.2246	119.2050	0.00
11/10/2018	2046 On 01-August-19			Bond Future	121.42	121.4000	121.4183	121.4000	0.00
11/10/2018	2050 On 01-November-18			Bond Future	122.61	122.5932	122.6124	122.5932	7,454.00
11/10/2018	2050 On 07-February-19			Bond Future	123.23	123.2088	123.2286	123.2088	2,630.00
11/10/2018	2050 On 02-May-19			Bond Future	125.30	125.2753	125.2955	125.2753	0.00
11/10/2018	2050 On 01-August-19			Bond Future	125.78	125.7700	125.7837	125.7700	0.00
11/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	AL37 On 01-November-18			Index Future	586.93	587.8510	586.9280	587.8510	0.00
11/10/2018	AL37 On 07-February-19			Index Future	598.21	599.1550	598.2130	599.1550	0.00
11/10/2018	AL37 On 02-May-19			Index Future	608.15	609.1090	608.1540	609.1090	0.00
11/10/2018	AL37 On 01-August-19			Index Future	619.23	620.2200	619.2290	620.2200	0.00
11/10/2018	AL7T On 01-November-18			Index Future	674.90	676.6280	674.8950	676.6280	0.00
11/10/2018	AL7T On 07-February-19			Index Future	687.87	689.6390	687.8710	689.6390	0.00
11/10/2018	AL7T On 02-May-19			Index Future	699.30	701.0960	699.3020	701.0960	0.00
11/10/2018	AL7T On 01-August-19			Index Future	712.04	713.8800	712.0370	713.8800	0.00
11/10/2018	ALBI On 01-November-18			Index Future	608.93	611.3970	608.9320	611.3970	857.00
11/10/2018	ALBI On 07-February-19			Index Future	620.64	623.1540	620.6400	623.1540	57.00
11/10/2018	ALBI On 02-May-19			Index Future	630.95	633.5060	630.9540	633.5060	0.00
11/10/2018	ALBI On 01-August-19			Index Future	642.44	645.0600	642.4440	645.0600	0.00
11/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	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
11/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	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
11/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2018	ES33 On 01-November-18			Bond Future	11.32	74.2450	73.9105	74.2450	9,466.00
11/10/2018	ES33 On 07-February-19			Bond Future	11.46	75.6728	75.3316	75.6728	0.00
11/10/2018	ES33 On 02-May-19			Bond Future	11.59	73.1404	72.7940	73.1404	0.00
11/10/2018	ES33 On 01-August-19			Bond Future	11.72	11.6600	74.1191	11.6600	0.00
11/10/2018	ES42 On 01-November-18			Bond Future	11.55	76.1779	75.7690	76.1779	7,957.00
11/10/2018	ES42 On 07-February-19			Bond Future	11.69	77.6428	77.2258	77.6428	0.00
11/10/2018	ES42 On 02-May-19			Bond Future	11.81	74.6724	74.2490	74.6724	0.00
11/10/2018	ES42 On 01-August-19			Bond Future	11.94	11.8700	75.6005	11.8700	0.00
11/10/2018	GOVI On 01-November-18			GOVI	602.63	605.3000	602.6270	605.3000	461.00
11/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	508830	48	51	48	0.00
11/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	508630	48	51	48	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
11/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	508730	48	51	48	0.00
11/10/2018	GOVI On 07-February-19			GOVI	614.21	616.9400	614.2140	616.9400	0.00
11/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	522960	50	52	50	0.00
11/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	523060	50	52	50	0.00
11/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	523160	50	52	50	0.00
11/10/2018	GOVI On 02-May-19			GOVI	624.42	627.1890	624.4210	627.1890	0.00
11/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	234590	21	23	21	0.00
11/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	234390	21	23	21	0.00
11/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	234490	21	23	21	0.00
11/10/2018	GOVI On 01-August-19			GOVI	635.79	638.6300	635.7920	638.6300	0.00
11/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
11/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	28880	0	3	0	0.00
11/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	28780	0	3	0	0.00
11/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	28980	0	3	0	0.00
11/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2018	IGOV On 01-November-18			Index Future	253.51	253.4740	253.5130	253.4740	746.00
11/10/2018	IGOV On 07-February-19			Index Future	258.45	258.4090	258.4490	258.4090	0.00
11/10/2018	IGOV On 02-May-19			Index Future	262.79	262.7430	262.7850	262.7430	0.00
11/10/2018	IGOV On 01-August-19			Index Future	267.62	267.5900	267.6210	267.5900	0.00
11/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
11/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
11/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0800	102.0800	102.0800	0.00
11/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.05	100.0500	100.0500	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
11/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
11/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
11/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8100	99.8100	99.8100	0.00
11/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
11/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.12	103.1300	103.1200	103.1300	0.00
11/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.28	99.2800	99.2800	99.2800	0.00
11/10/2018	IS02 On 22-June-20			Interest Rate Swap	103.01	103.0100	103.0100	103.0100	0.00
11/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.18	100.1700	100.1800	100.1700	0.00
11/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.14	97.1300	97.1400	97.1300	0.00
11/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.49	96.4700	96.4900	96.4700	0.00
11/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.80	95.7800	95.8000	95.7800	0.00
11/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.09	96.0800	96.0900	96.0800	0.00
11/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.40	98.3900	98.4000	98.3900	51.00
11/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.64	98.6400	98.6400	98.6400	0.00
11/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.94	99.9500	99.9400	99.9500	0.00
11/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.96	103.9800	103.9600	103.9800	0.00
11/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.31	105.3300	105.3100	105.3300	0.00
11/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.84	98.8600	98.8400	98.8600	0.00
11/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.96	104.9700	104.9600	104.9700	0.00
11/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.60	100.6100	100.6000	100.6100	0.00
11/10/2018	IS10 On 17-December-25			Interest Rate Swap	98.14	98.0100	98.1400	98.0100	0.00
11/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.28	95.1400	95.2800	95.1400	0.00
11/10/2018	IS10 On 15-June-26			Interest Rate Swap	94.14	94.0000	94.1400	94.0000	0.00
11/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.37	96.2300	96.3700	96.2300	0.00
11/10/2018	IS10 On 21-December-26			Interest Rate Swap	100.18	100.0300	100.1800	100.0300	0.00
11/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.86	98.6800	98.8600	98.6800	0.00
11/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.98	100.7800	100.9800	100.7800	0.00
11/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.43	106.2300	106.4300	106.2300	0.00
11/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.84	106.6600	106.8400	106.6600	0.00
11/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.52	100.3800	100.5200	100.3800	0.00
11/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.63	107.5400	107.6300	107.5400	0.00
11/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.37	101.3000	101.3700	101.3000	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
11/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
11/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
11/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
11/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
11/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
11/10/2018	R023 On 01-November-18			Bond Future	8.66	98.3546	98.1996	98.3546	38,781.00
11/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6425	7	6	7	0.00
11/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6393	7	6	7	0.00
11/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6361	7	6	7	0.00
11/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R023 On 07-February-19			Bond Future	8.78	100.2460	100.0877	100.2460	2,266.00
11/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5675	6	6	6	0.00
11/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5735	6	6	6	0.00
11/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5705	6	6	6	0.00
11/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	0	0	0.00
11/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	21	0	0	0	0.00
11/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	23	0	0	0	0.00
11/10/2018	R023 On 02-May-19			Bond Future	8.88	97.9839	97.8236	97.9839	0.00
11/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	651	1	1	1	0.00
11/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	638	1	1	1	0.00
11/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	626	1	1	1	0.00
11/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1985	2	2	2	0.00
11/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	2005	2	2	2	0.00
11/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1966	2	2	2	0.00
11/10/2018	R023 On 01-August-19			Bond Future	9.00	8.9400	99.6046	8.9400	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
11/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	166	0	0	0	0.00
11/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	137	0	0	0	0.00
11/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	195	0	0	0	0.00
11/10/2018	R035 On 01-November-18			Bond Future	10.03	92.8761	92.4339	92.8761	74,701.00
11/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8718	8	9	8	0.00
11/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8803	8	9	8	0.00
11/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8634	8	9	8	0.00
11/10/2018	R035 On 07-February-19			Bond Future	10.13	94.6622	94.2112	94.6622	298.00
11/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	121	0	0	0	0.00
11/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	129	0	0	0	0.00
11/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	125	0	0	0	0.00
11/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	9151	9	9	9	0.00
11/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	9072	9	9	9	0.00
11/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9231	9	9	9	0.00
11/10/2018	R035 On 02-May-19			Bond Future	10.21	91.7371	91.2793	91.7371	0.00
11/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1828	2	2	2	0.00
11/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1856	2	2	2	0.00
11/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1800	2	2	2	0.00
11/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5304	5	5	5	0.00
11/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5209	5	5	5	0.00
11/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5256	5	5	5	0.00
11/10/2018	R035 On 01-August-19			Bond Future	10.29	10.2300	92.9410	10.2300	0.00
11/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	437	0	0	0	0.00
11/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	508	0	1	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
11/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	366	0	0	0	0.00
11/10/2018	R186 On 01-November-18			Bond Future	9.29	111.0146	110.7530	111.0146	68,065.00
11/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	3	0	0	0	0.00
11/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	0	0	5,000.00
11/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	92	0	0	0	0.00
11/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	393	1	0	1	0.00
11/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	3	0	0	0	0.00
11/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
11/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	3	0	0	0	0.00
11/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4628	4	5	4	0.00
11/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2392	2	2	2	2,500.00
11/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1257	1	1	1	5,000.00
11/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8170	8	8	8	0.00
11/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4504	4	5	4	0.00
11/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4566	4	5	4	0.00
11/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4999	5	5	5	0.00
11/10/2018	R186 On 07-February-19			Bond Future	9.39	107.8448	107.5779	107.8448	719.00
11/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	84	0	0	0	0.00
11/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	231	0	0	0	1,000.00
11/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1083	1	1	1	0.00
11/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	87	0	0	0	0.00
11/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3765	4	4	4	0.00
11/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	90	0	0	0	0.00
11/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	119	0	0	0	210.00
11/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	508	1	1	1	1,170.00
11/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3681	4	4	4	0.00
11/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1492	2	1	2	1,170.00
11/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	829	1	1	1	1,000.00
11/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4110	4	4	4	0.00
11/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	7024	7	7	7	0.00
11/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2175	2	2	2	0.00
11/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6560	6	7	6	0.00
11/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	7142	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
11/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5452	5	5	5	0.00
11/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2747	3	3	3	1,000.00
11/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	7083	7	7	7	0.00
11/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	803	1	1	1	1,170.00
11/10/2018	R186 On 02-May-19			Bond Future	9.48	109.6360	109.3654	109.6360	0.00
11/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1263	1	1	1	0.00
11/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4452	5	4	5	0.00
11/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1242	1	1	1	0.00
11/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1895	2	2	2	200.00
11/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1222	1	1	1	0.00
11/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	681	1	1	1	200.00
11/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2910	3	3	3	0.00
11/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	5127	5	5	5	0.00
11/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1265	1	1	1	200.00
11/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3841	4	4	4	0.00
11/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3877	4	4	4	0.00
11/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3804	4	4	4	0.00
11/10/2018	R186 On 01-August-19			Bond Future	9.58	9.5300	106.0580	9.5300	0.00
11/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	294	0	0	0	0.00
11/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	240	0	0	0	0.00
11/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	348	0	0	0	0.00
11/10/2018	R197 On 01-November-18			Bond Future	300.49	300.4466	300.4925	300.4466	953.00
11/10/2018	R197 On 07-February-19			Bond Future	299.00	298.9488	298.9961	298.9488	1,400.00
11/10/2018	R197 On 02-May-19			Bond Future	304.01	303.9630	304.0114	303.9630	0.00
11/10/2018	R197 On 01-August-19			Bond Future	302.05	302.0000	302.0520	302.0000	0.00
11/10/2018	R202 On 01-November-18			Bond Future	236.06	236.0208	236.0576	236.0208	8,082.00
11/10/2018	R202 On 07-February-19			Bond Future	236.75	236.7134	236.7514	236.7134	2,057.00
11/10/2018	R202 On 02-May-19			Bond Future	240.72	240.6839	240.7226	240.6839	0.00
11/10/2018	R202 On 01-August-19			Bond Future	241.14	241.1100	241.1402	241.1100	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
11/10/2018	R207 On 01-November-18			Bond Future	7.29	102.1474	102.1888	102.1474	18,869.00
11/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	617	1	1	1	0.00
11/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	606	1	1	1	0.00
11/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	594	1	1	1	0.00
11/10/2018	R207 On 07-February-19			Bond Future	7.30	100.4667	100.5086	100.4667	62.00
11/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	16	0	0	0	0.00
11/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	15	0	0	0	0.00
11/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	15	0	0	0	0.00
11/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	703	1	1	1	0.00
11/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	712	1	1	1	0.00
11/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	695	1	1	1	0.00
11/10/2018	R207 On 02-May-19			Bond Future	7.32	102.1355	102.1786	102.1355	0.00
11/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	288	0	0	0	0.00
11/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	299	0	0	0	0.00
11/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	294	0	0	0	0.00
11/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	98	0	0	0	0.00
11/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	96	0	0	0	0.00
11/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	99	0	0	0	0.00
11/10/2018	R207 On 01-August-19			Bond Future	7.24	7.3400	100.3981	7.3400	0.00
11/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	38	0	0	0	0.00
11/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	42	0	0	0	0.00
11/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	47	0	0	0	0.00
11/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R208 On 01-November-18			Bond Future	7.90	98.2624	98.1990	98.2624	29,067.00
11/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	0	0	0.00
11/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	0	0	0.00
11/10/2018	R208 On 01-November-18	7.10	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
11/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1675	2	2	2	0.00
11/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1719	2	2	2	0.00
11/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1697	2	2	2	0.00
11/10/2018	R208 On 07-February-19			Bond Future	8.00	100.1520	100.0871	100.1520	0.00
11/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	27	0	0	0	0.00
11/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	27	0	0	0	0.00
11/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	26	0	0	0	0.00
11/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1790	2	2	2	0.00
11/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1828	2	2	2	0.00
11/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1809	2	2	2	0.00
11/10/2018	R208 On 02-May-19			Bond Future	8.09	98.4159	98.3506	98.4159	0.00
11/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	517	1	1	1	0.00
11/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	526	1	1	1	0.00
11/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	536	1	1	1	0.00
11/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	626	1	1	1	0.00
11/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	641	1	1	1	0.00
11/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	634	1	1	1	0.00
11/10/2018	R208 On 01-August-19			Bond Future	8.21	8.1600	100.1411	8.1600	0.00
11/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	84	0	0	0	0.00
11/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	54	0	0	0	0.00
11/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	69	0	0	0	0.00
11/10/2018	R209 On 01-November-18			Bond Future	9.99	70.4104	70.0363	70.4104	122,707.00
11/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69148	70	69	70	0.00
11/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
11/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69148	70	69	70	0.00
11/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	796	1	1	1	0.00
11/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	890	1	1	1	0.00
11/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	153	0	0	0	2,000.00
11/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	44	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
11/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	419	1	0	1	0.00
11/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	708	1	1	1	0.00
11/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3541	4	4	4	0.00
11/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	460	1	0	1	0.00
11/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
11/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	52	0	0	0	0.00
11/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69148	70	69	70	0.00
11/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	14	0	0	0	0.00
11/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	827	1	1	1	0.00
11/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6781	6	7	6	0.00
11/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	843	1	1	1	5,850.00
11/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	937	1	1	1	0.00
11/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2409	2	2	2	0.00
11/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3427	3	3	3	760.00
11/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1509	1	2	1	760.00
11/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1423	1	1	1	0.00
11/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6710	6	7	6	0.00
11/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	66	0	0	0	0.00
11/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	1037	1	1	1	0.00
11/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3301	3	3	3	0.00
11/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	905	1	1	1	2,000.00
11/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4277	4	4	4	0.00
11/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7430	7	7	7	0.00
11/10/2018	R209 On 07-February-19			Bond Future	10.08	71.7644	71.3829	71.7644	340.00
11/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	138	0	0	0	0.00
11/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	133	0	0	0	0.00
11/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	778	1	1	1	4,000.00
11/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	180	0	0	0	4,000.00
11/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	142	0	0	0	0.00
11/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2546	3	3	3	0.00
11/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	7026	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
11/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7621	7	8	7	0.00
11/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4200	4	4	4	0.00
11/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7553	7	8	7	0.00
11/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7486	7	7	7	0.00
11/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1786	2	2	2	4,000.00
11/10/2018	R209 On 02-May-19			Bond Future	10.15	69.8086	69.4211	69.8086	0.00
11/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1632	2	2	2	0.00
11/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1608	2	2	2	0.00
11/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1656	2	2	2	0.00
11/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4546	4	5	4	0.00
11/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4505	4	5	4	0.00
11/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4464	4	4	4	0.00
11/10/2018	R209 On 01-August-19			Bond Future	10.22	10.1600	70.6850	10.1600	0.00
11/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	390	0	0	0	0.00
11/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	451	0	0	0	0.00
11/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	330	0	0	0	0.00
11/10/2018	R210 On 01-November-18			Bond Future	185.92	185.8912	185.9198	185.8912	1,976.00
11/10/2018	R210 On 07-February-19			Bond Future	189.54	189.5103	189.5399	189.5103	712.00
11/10/2018	R210 On 02-May-19			Bond Future	190.16	190.1342	190.1646	190.1342	0.00
11/10/2018	R210 On 01-August-19			Bond Future	193.66	193.6400	193.6637	193.6400	0.00
11/10/2018	R212 On 01-November-18			Bond Future	155.50	155.4776	155.5007	155.4776	2,920.00
11/10/2018	R212 On 07-February-19			Bond Future	156.37	156.3495	156.3733	156.3495	1,526.00
11/10/2018	R212 On 02-May-19			Bond Future	159.00	158.9719	158.9963	158.9719	0.00
11/10/2018	R212 On 01-August-19			Bond Future	161.85	161.8300	161.8509	161.8300	0.00
11/10/2018	R213 On 01-November-18			Bond Future	9.78	81.8638	81.5925	81.8638	32,893.00
11/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
11/10/2018	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
11/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7334	7	7	7	0.00
11/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7402	7	7	7	0.00
11/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7265	7	7	7	0.00
11/10/2018	R213 On 07-February-19			Bond Future	9.88	83.4380	83.1613	83.4380	112.00
11/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	101	0	0	0	0.00
11/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	104	0	0	0	0.00
11/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	108	0	0	0	0.00
11/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7661	7	8	7	0.00
11/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7597	7	8	7	0.00
11/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7725	7	8	7	0.00
11/10/2018	R213 On 02-May-19			Bond Future	9.96	81.2768	80.9960	81.2768	0.00
11/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1465	2	1	2	0.00
11/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1442	2	1	2	0.00
11/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1419	2	1	2	0.00
11/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4256	4	4	4	0.00
11/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4295	4	4	4	0.00
11/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4217	4	4	4	0.00
11/10/2018	R213 On 01-August-19			Bond Future	10.04	9.9900	82.4706	9.9900	0.00
11/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	246	0	0	0	0.00
11/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	363	0	0	0	0.00
11/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	305	0	0	0	0.00
11/10/2018	R214 On 01-November-18			Bond Future	10.17	69.4728	69.0546	69.4728	28,465.00
11/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8249	8	8	8	0.00
11/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8404	8	8	8	0.00
11/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8327	8	8	8	0.00
11/10/2018	R214 On 07-February-19			Bond Future	10.25	70.8088	70.3823	70.8088	0.00
11/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	103	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
11/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	107	0	0	0	0.00
11/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	100	0	0	0	0.00
11/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8655	8	9	8	0.00
11/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8582	8	9	8	0.00
11/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8509	8	9	8	0.00
11/10/2018	R214 On 02-May-19			Bond Future	10.32	68.6911	68.2580	68.6911	0.00
11/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1728	2	2	2	0.00
11/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1678	2	2	2	0.00
11/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1703	2	2	2	0.00
11/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4725	4	5	4	0.00
11/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4683	4	5	4	0.00
11/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4768	5	5	5	0.00
11/10/2018	R214 On 01-August-19			Bond Future	10.40	10.3300	69.5007	10.3300	0.00
11/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	508	0	1	0	0.00
11/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	445	0	0	0	0.00
11/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	382	0	0	0	0.00
11/10/2018	R248 On 01-November-18			Bond Future	10.20	88.7760	88.1615	88.7760	101,273.00
11/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10668	10	11	10	0.00
11/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10568	10	11	10	0.00
11/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10768	10	11	10	0.00
11/10/2018	R248 On 07-February-19			Bond Future	10.29	90.4831	89.8566	90.4831	0.00
11/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	103	0	0	0	0.00
11/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	107	0	0	0	0.00
11/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	99	0	0	0	0.00
11/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10971	10	11	10	0.00
11/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	11162	11	11	11	0.00
11/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	11066	10	11	10	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
11/10/2018	R248 On 02-May-19			Bond Future	10.36	87.5521	86.9156	87.5521	0.00
11/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2121	2	2	2	0.00
11/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2152	2	2	2	0.00
11/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2090	2	2	2	0.00
11/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5845	5	6	5	0.00
11/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5954	6	6	6	0.00
11/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5899	6	6	6	0.00
11/10/2018	R248 On 01-August-19			Bond Future	10.44	10.3500	88.4979	10.3500	0.00
11/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
11/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	676	0	1	0	0.00
11/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	756	0	1	0	0.00
11/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	597	0	1	0	0.00