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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/11/2018 TO: 05/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	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
05/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	2025 On 01-November-18			Bond Future	131.91	131.9122	131.9122	131.9122	0.00
05/11/2018	2025 On 07-February-19			Bond Future	133.14	131.9122	133.1363	131.9122	355.00
05/11/2018	2025 On 02-May-19			Bond Future	135.52	135.5501	135.5222	135.5501	0.00
05/11/2018	2025 On 01-August-19			Bond Future	138.24	138.2701	138.2417	138.2701	0.00
05/11/2018	2029 On 01-November-18			Bond Future	100.07	100.0711	100.0711	100.0711	0.00
05/11/2018	2029 On 07-February-19			Bond Future	101.98	100.0711	101.9785	100.0711	2,954.00
05/11/2018	2029 On 02-May-19			Bond Future	102.73	102.7540	102.7329	102.7540	0.00
05/11/2018	2029 On 01-August-19			Bond Future	104.83	104.8514	104.8300	104.8514	0.00
05/11/2018	2030 On 01-November-18			Bond Future	9.76	90.2563	90.2563	90.2563	0.00
05/11/2018	2030 On 07-February-19			Bond Future	9.68	88.5681	89.0823	88.5681	53,842.00
05/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	535	0	1	0	4,000.00
05/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1738	2	2	2	4,000.00
05/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	73	0	0	0	0.00
05/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3802	3	4	3	0.00
05/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	210	0	0	0	1,320.00
05/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	76	0	0	0	0.00
05/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	79	0	0	0	0.00
05/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1492	1	1	1	1,320.00
05/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	99	0	0	0	0.00
05/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	965	1	1	1	0.00
05/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6393	7	6	7	0.00
05/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5167	6	5	6	0.00
05/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2687	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6778	7	7	7	0.00
05/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1962	2	2	2	0.00
05/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6843	7	7	7	0.00
05/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6908	7	7	7	0.00
05/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	654	1	1	1	4,000.00
05/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3662	4	4	4	0.00
05/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1714	2	2	2	0.00
05/11/2018	2030 On 02-May-19			Bond Future	9.74	90.4316	90.6594	90.4316	0.00
05/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1456	1	1	1	0.00
05/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4131	4	4	4	0.00
05/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1505	1	2	1	0.00
05/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	535	1	1	1	3,000.00
05/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1480	1	1	1	3,000.00
05/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3582	4	4	4	0.00
05/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3544	4	4	4	0.00
05/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5834	6	6	6	0.00
05/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1413	2	1	2	3,000.00
05/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3620	4	4	4	0.00
05/11/2018	2030 On 01-August-19			Bond Future	9.80	88.2520	88.4845	88.2520	0.00
05/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3248	3	3	3	0.00
05/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3282	3	3	3	0.00
05/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3215	3	3	3	0.00
05/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2584	3	3	3	0.00
05/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2635	3	3	3	0.00
05/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2609	3	3	3	0.00
05/11/2018	2032 On 01-November-18			Bond Future	9.96	88.3552	88.3552	88.3552	0.00
05/11/2018	2032 On 07-February-19			Bond Future	9.85	90.6968	91.3714	90.6968	42,633.00
05/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	75	0	0	0	0.00
05/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	72	0	0	0	0.00
05/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	69	0	0	0	0.00
05/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7436	8	7	8	0.00
05/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7508	8	8	8	0.00
05/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7365	8	7	8	0.00

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05/11/2018	2032 On 02-May-19			Bond Future	9.92	88.5848	88.8316	88.5848	0.00
05/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1746	2	2	2	0.00
05/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1774	2	2	2	0.00
05/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1802	2	2	2	0.00
05/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3719	4	4	4	0.00
05/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3798	4	4	4	0.00
05/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3759	4	4	4	0.00
05/11/2018	2032 On 01-August-19			Bond Future	9.97	90.3737	90.6257	90.3737	0.00
05/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3741	4	4	4	0.00
05/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3705	4	4	4	0.00
05/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3669	4	4	4	0.00
05/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2921	3	3	3	0.00
05/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2865	3	3	3	0.00
05/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2893	3	3	3	0.00
05/11/2018	2033 On 01-November-18			Bond Future	102.28	102.2762	102.2762	102.2762	0.00
05/11/2018	2033 On 07-February-19			Bond Future	104.32	102.2762	104.3226	102.2762	5,770.00
05/11/2018	2033 On 02-May-19			Bond Future	105.05	105.0680	105.0466	105.0680	0.00
05/11/2018	2033 On 01-August-19			Bond Future	107.19	107.2125	107.1908	107.2125	0.00
05/11/2018	2037 On 01-November-18			Bond Future	10.12	88.9124	88.9124	88.9124	0.00
05/11/2018	2037 On 07-February-19			Bond Future	10.02	87.0207	87.7037	87.0207	54,755.00
05/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	104	0	0	0	0.00
05/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	113	0	0	0	0.00
05/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	109	0	0	0	0.00
05/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7838	8	8	8	0.00
05/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7678	8	8	8	0.00
05/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7758	8	8	8	0.00
05/11/2018	2037 On 02-May-19			Bond Future	10.09	88.9815	89.2565	88.9815	0.00
05/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2004	2	2	2	0.00
05/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1973	2	2	2	0.00
05/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2036	2	2	2	0.00
05/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4187	4	4	4	0.00
05/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4142	4	4	4	0.00

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05/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4098	4	4	4	0.00
05/11/2018	2037 On 01-August-19			Bond Future	10.14	86.5224	86.8030	86.5224	0.00
05/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4219	4	4	4	0.00
05/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4301	4	4	4	0.00
05/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4260	4	4	4	0.00
05/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3135	3	3	3	0.00
05/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3104	3	3	3	0.00
05/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3166	3	3	3	0.00
05/11/2018	2038 On 01-November-18			Bond Future	122.36	122.3574	122.3574	122.3574	0.00
05/11/2018	2038 On 07-February-19			Bond Future	123.03	122.3574	123.0263	122.3574	9,871.00
05/11/2018	2038 On 02-May-19			Bond Future	125.23	125.4478	125.2311	125.4478	0.00
05/11/2018	2038 On 01-August-19			Bond Future	127.73	127.9558	127.7347	127.9558	0.00
05/11/2018	2040 On 01-November-18			Bond Future	10.21	91.9876	91.9876	91.9876	0.00
05/11/2018	2040 On 07-February-19			Bond Future	10.11	89.9486	90.7174	89.9486	33,526.00
05/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	98	0	0	0	0.00
05/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	107	0	0	0	0.00
05/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	102	0	0	0	0.00
05/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8564	9	9	9	0.00
05/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8652	9	9	9	0.00
05/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8477	9	8	9	0.00
05/11/2018	2040 On 02-May-19			Bond Future	10.17	92.0293	92.3234	92.0293	0.00
05/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3367	3	3	3	1,150.00
05/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2225	2	2	2	0.00
05/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1313	1	1	1	1,150.00
05/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2190	2	2	2	0.00
05/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2156	2	2	2	0.00
05/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4444	5	4	5	0.00
05/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4492	5	4	5	0.00
05/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4396	5	4	5	0.00
05/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5995	6	6	6	0.00
05/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3133	3	3	3	0.00
05/11/2018	2040 On 01-August-19			Bond Future	10.23	89.3813	89.6815	89.3813	0.00

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05/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4392	4	4	4	0.00
05/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4435	4	4	4	0.00
05/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4478	4	4	4	0.00
05/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3318	3	3	3	0.00
05/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3385	4	3	4	0.00
05/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3351	4	3	4	0.00
05/11/2018	2044 On 01-November-18			Bond Future	10.20	89.2423	89.2423	89.2423	0.00
05/11/2018	2044 On 07-February-19			Bond Future	10.10	87.2536	88.0224	87.2536	39,545.00
05/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	125	0	0	0	0.00
05/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	131	0	0	0	0.00
05/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	120	0	0	0	0.00
05/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8384	9	8	9	0.00
05/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8295	9	8	9	0.00
05/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8206	9	8	9	0.00
05/11/2018	2044 On 02-May-19			Bond Future	10.16	89.2819	89.5808	89.2819	0.00
05/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2272	2	2	2	0.00
05/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2344	2	2	2	0.00
05/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2308	2	2	2	0.00
05/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4338	5	4	5	0.00
05/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4386	5	4	5	0.00
05/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4434	5	4	5	0.00
05/11/2018	2044 On 01-August-19			Bond Future	10.22	86.7036	87.0087	86.7036	0.00
05/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4629	4	5	4	0.00
05/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4585	4	5	4	0.00
05/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4673	5	5	5	0.00
05/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3330	3	3	3	0.00
05/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3297	3	3	3	0.00
05/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3264	3	3	3	0.00
05/11/2018	2046 On 01-November-18			Bond Future	115.97	115.9680	115.9680	115.9680	0.00
05/11/2018	2046 On 07-February-19			Bond Future	118.06	115.9680	118.0633	115.9680	12,065.00
05/11/2018	2046 On 02-May-19			Bond Future	118.49	118.5172	118.4929	118.5172	0.00
05/11/2018	2046 On 01-August-19			Bond Future	120.91	120.9364	120.9119	120.9364	0.00

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05/11/2018	2050 On 01-November-18			Bond Future	121.30	121.3042	121.3042	121.3042	0.00
05/11/2018	2050 On 07-February-19			Bond Future	121.96	121.3042	121.9592	121.3042	10,085.00
05/11/2018	2050 On 02-May-19			Bond Future	124.14	124.1703	124.1449	124.1703	0.00
05/11/2018	2050 On 01-August-19			Bond Future	124.86	124.8861	124.8604	124.8861	0.00
05/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	AL37 On 07-February-19			Index Future	603.25	587.6700	603.2530	587.6700	0.00
05/11/2018	AL37 On 02-May-19			Index Future	613.93	613.1100	613.9290	613.1100	0.00
05/11/2018	AL37 On 01-August-19			Index Future	626.31	625.4810	626.3130	625.4810	0.00
05/11/2018	AL7T On 07-February-19			Index Future	693.65	673.6310	693.6470	673.6310	0.00
05/11/2018	AL7T On 02-May-19			Index Future	705.92	704.4310	705.9220	704.4310	0.00
05/11/2018	AL7T On 01-August-19			Index Future	720.16	718.6450	720.1630	718.6450	0.00
05/11/2018	ALBI On 07-February-19			Index Future	628.43	608.6550	628.4330	608.6550	906.00
05/11/2018	ALBI On 02-May-19			Index Future	639.55	637.8520	639.5540	637.8520	0.00
05/11/2018	ALBI On 01-August-19			Index Future	652.46	650.7230	652.4560	650.7230	0.00
05/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C038 On 31-January-38			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
05/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C303 On 14-August-15			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
05/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2018	ES33 On 01-November-18			Bond Future	11.31	73.9684	73.9684	73.9684	0.00
05/11/2018	ES33 On 07-February-19			Bond Future	11.27	76.2036	76.4257	76.2036	494.00
05/11/2018	ES33 On 02-May-19			Bond Future	11.37	73.7745	73.9868	73.7745	0.00
05/11/2018	ES33 On 01-August-19			Bond Future	11.47	75.2644	75.4810	75.2644	0.00
05/11/2018	ES42 On 01-November-18			Bond Future	11.54	75.8232	75.8232	75.8232	0.00
05/11/2018	ES42 On 07-February-19			Bond Future	11.49	78.1484	78.4729	78.1484	5,169.00
05/11/2018	ES42 On 02-May-19			Bond Future	11.59	75.3279	75.6011	75.3279	0.00
05/11/2018	ES42 On 01-August-19			Bond Future	11.69	76.8497	77.1285	76.8497	0.00
05/11/2018	GOVI On 07-February-19			GOVI	621.92	602.2070	621.9210	602.2070	459.00
05/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	445890	64	45	64	0.00
05/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	445990	64	45	64	0.00
05/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	446090	64	45	64	0.00
05/11/2018	GOVI On 02-May-19			GOVI	632.93	631.2200	632.9270	631.2200	0.00
05/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	149530	17	15	17	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
05/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	149330	17	15	17	0.00
05/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	149430	17	15	17	0.00
05/11/2018	GOVI On 01-August-19			GOVI	645.70	643.9560	645.6950	643.9560	0.00
05/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	70050	5	7	5	0.00
05/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	70150	5	7	5	0.00
05/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	70250	5	7	5	0.00
05/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
05/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
05/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2018	IGOV On 07-February-19			Index Future	257.90	253.0210	257.9040	253.0210	507.00
05/11/2018	IGOV On 02-May-19			Index Future	262.53	262.7130	262.5250	262.7130	215.00
05/11/2018	IGOV On 01-August-19			Index Future	267.88	268.0750	267.8810	268.0750	0.00
05/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
05/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
05/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
05/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.00	100.0200	100.0000	100.0200	0.00
05/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
05/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
05/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.8000	99.7900	99.8000	0.00
05/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.00	102.0200	102.0000	102.0200	0.00
05/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.05	103.0700	103.0500	103.0700	0.00
05/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.16	99.2000	99.1600	99.2000	0.00
05/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.86	102.9100	102.8600	102.9100	0.00
05/11/2018	IS02 On 21-September-20			Interest Rate Swap	100.00	100.0400	100.0000	100.0400	0.00
05/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.94	96.9700	96.9400	96.9700	0.00
05/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.25	96.2800	96.2500	96.2800	0.00
05/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.53	95.5700	95.5300	95.5700	0.00
05/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.79	95.8400	95.7900	95.8400	0.00
05/11/2018	IS05 On 21-December-21			Interest Rate Swap	98.05	98.1100	98.0500	98.1100	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.25	98.3100	98.2500	98.3100	0.00
05/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.50	99.5800	99.5000	99.5800	0.00
05/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.48	103.5700	103.4800	103.5700	0.00
05/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.79	104.8900	104.7900	104.8900	0.00
05/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.26	98.3700	98.2600	98.3700	0.00
05/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.35	104.4700	104.3500	104.4700	0.00
05/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.95	100.0700	99.9500	100.0700	0.00
05/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.15	97.4000	97.1500	97.4000	0.00
05/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.23	94.5000	94.2300	94.5000	0.00
05/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.04	93.3300	93.0400	93.3300	0.00
05/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.24	95.5400	95.2400	95.5400	0.00
05/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.04	99.3500	99.0400	99.3500	0.00
05/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.68	97.9800	97.6800	97.9800	0.00
05/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.78	100.0800	99.7800	100.0800	0.00
05/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.24	105.5200	105.2400	105.5200	0.00
05/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.64	105.9100	105.6400	105.9100	0.00
05/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.26	99.5300	99.2600	99.5300	0.00
05/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.40	106.6500	106.4000	106.6500	0.00
05/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.08	100.3400	100.0800	100.3400	0.00
05/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	1.00	92.9900	101.0000	92.9900	35,000.00
05/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	1.00	92.9900	101.0000	92.9900	0.00
05/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	1.00	92.9700	101.0000	92.9700	0.00
05/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	1.00	92.9300	101.0000	92.9300	0.00
05/11/2018	R023 On 01-November-18			Bond Future	8.63	98.3175	98.3175	98.3175	0.00
05/11/2018	R023 On 07-February-19			Bond Future	8.53	100.5909	100.8985	100.5909	51,739.00
05/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6466	6	6	6	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
05/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6527	6	7	6	0.00
05/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6496	6	6	6	0.00
05/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	2	0	0	0	0.00
05/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	2	0	0	0	0.00
05/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	3	0	0	0	0.00
05/11/2018	R023 On 02-May-19			Bond Future	8.58	98.6297	98.7541	98.6297	0.00
05/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	877	1	1	1	0.00
05/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	861	1	1	1	0.00
05/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	845	1	1	1	0.00
05/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1277	1	1	1	0.00
05/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1293	1	1	1	0.00
05/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1261	1	1	1	0.00
05/11/2018	R023 On 01-August-19			Bond Future	8.61	100.6209	100.7480	100.6209	0.00
05/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1884	2	2	2	0.00
05/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1925	2	2	2	0.00
05/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1905	2	2	2	0.00
05/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	927	1	1	1	0.00
05/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	918	1	1	1	0.00
05/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	936	1	1	1	0.00
05/11/2018	R035 On 01-November-18			Bond Future	10.05	92.3237	92.3237	92.3237	0.00
05/11/2018	R035 On 07-February-19			Bond Future	9.96	94.8061	95.4039	94.8061	71,509.00
05/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	89	0	0	0	0.00
05/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	97	0	0	0	0.00
05/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	93	0	0	0	0.00
05/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7926	9	8	9	0.00
05/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7846	8	8	8	0.00
05/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8006	9	8	9	0.00
05/11/2018	R035 On 02-May-19			Bond Future	10.02	92.3175	92.5919	92.3175	0.00
05/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1958	2	2	2	0.00
05/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1990	2	2	2	0.00
05/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1926	2	2	2	0.00
05/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4118	4	4	4	0.00
05/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4031	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4074	4	4	4	0.00
05/11/2018	R035 On 01-August-19			Bond Future	10.08	94.1816	94.4616	94.1816	0.00
05/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4213	4	4	4	0.00
05/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4172	4	4	4	0.00
05/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4132	4	4	4	0.00
05/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3089	3	3	3	0.00
05/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3120	3	3	3	0.00
05/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3059	3	3	3	0.00
05/11/2018	R186 On 01-November-18			Bond Future	9.30	110.6738	110.6738	110.6738	0.00
05/11/2018	R186 On 07-February-19			Bond Future	9.22	108.0890	108.5573	108.0890	63,245.00
05/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2085	2	2	2	6,000.00
05/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2524	2	3	2	0.00
05/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	75	0	0	0	0.00
05/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	229	0	0	0	1,000.00
05/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	77	0	0	0	0.00
05/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1232	1	1	1	0.00
05/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4336	4	4	4	0.00
05/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1719	2	2	2	1,170.00
05/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	547	0	1	0	1,170.00
05/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	81	0	0	0	0.00
05/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	110	0	0	0	210.00
05/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4243	4	4	4	0.00
05/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6035	6	6	6	0.00
05/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3169	4	3	4	0.00
05/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	412	1	0	1	1,000.00
05/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1422	2	1	2	0.00
05/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6153	7	6	7	0.00
05/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5572	6	6	6	0.00
05/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4471	5	4	5	0.00
05/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	919	1	1	1	2,500.00
05/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1916	2	2	2	1,000.00
05/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6094	7	6	7	0.00
05/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	395	1	0	1	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1160	1	1	1	0.00
05/11/2018	R186 On 02-May-19			Bond Future	9.28	110.2648	110.4789	110.2648	0.00
05/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	662	1	1	1	3,250.00
05/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1420	1	1	1	0.00
05/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5052	5	5	5	0.00
05/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3721	4	4	4	0.00
05/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1396	1	1	1	0.00
05/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2159	2	2	2	200.00
05/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4580	4	5	4	0.00
05/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2011	2	2	2	3,250.00
05/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1371	1	1	1	0.00
05/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	741	1	1	1	200.00
05/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1867	2	2	2	90.00
05/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	617	1	1	1	90.00
05/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	459	0	0	0	7,000.00
05/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1348	1	1	1	7,000.00
05/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4835	5	5	5	0.00
05/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2947	3	3	3	0.00
05/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4967	5	5	5	0.00
05/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4418	5	4	5	0.00
05/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2061	2	2	2	0.00
05/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4074	4	4	4	0.00
05/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2881	3	3	3	0.00
05/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2330	2	2	2	0.00
05/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1140	1	1	1	7,000.00
05/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	801	1	1	1	3,250.00
05/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	752	1	1	1	200.00
05/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2914	3	3	3	0.00
05/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2193	2	2	2	0.00
05/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4287	4	4	4	0.00
05/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	866	1	1	1	90.00
05/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2848	3	3	3	0.00
05/11/2018	R186 On 01-August-19			Bond Future	9.34	107.1879	107.4066	107.1879	0.00
05/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1747	2	2	2	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	439	0	0	0	6,000.00
05/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3126	3	3	3	0.00
05/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3192	3	3	3	0.00
05/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5209	5	5	5	0.00
05/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3159	3	3	3	0.00
05/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2105	2	2	2	0.00
05/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2084	2	2	2	0.00
05/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1247	1	1	1	6,000.00
05/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2126	2	2	2	0.00
05/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6287	6	6	6	0.00
05/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3319	3	3	3	0.00
05/11/2018	R197 On 01-November-18			Bond Future	300.87	300.8738	300.8738	300.8738	0.00
05/11/2018	R197 On 07-February-19			Bond Future	299.54	300.8738	299.5390	300.8738	2,355.00
05/11/2018	R197 On 02-May-19			Bond Future	304.91	304.9715	304.9070	304.9715	0.00
05/11/2018	R197 On 01-August-19			Bond Future	303.57	303.6353	303.5700	303.6353	0.00
05/11/2018	R202 On 01-November-18			Bond Future	234.97	234.9701	234.9701	234.9701	0.00
05/11/2018	R202 On 07-February-19			Bond Future	235.77	234.9701	235.7662	234.9701	8,979.00
05/11/2018	R202 On 02-May-19			Bond Future	239.99	240.0407	239.9913	240.0407	0.00
05/11/2018	R202 On 01-August-19			Bond Future	240.87	240.9239	240.8738	240.9239	0.00
05/11/2018	R207 On 01-November-18			Bond Future	6.55	103.0213	103.0213	103.0213	0.00
05/11/2018	R207 On 07-February-19			Bond Future	6.12	101.1701	101.5561	101.1701	17,731.00
05/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	393	0	0	0	0.00
05/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	384	0	0	0	0.00
05/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	376	0	0	0	0.00
05/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	25	0	0	0	0.00
05/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	26	0	0	0	0.00
05/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	24	0	0	0	0.00
05/11/2018	R207 On 02-May-19			Bond Future	5.57	103.3271	103.3538	103.3271	0.00
05/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1365	1	1	1	0.00
05/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1378	1	1	1	0.00
05/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1371	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
05/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
05/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
05/11/2018	R207 On 01-August-19			Bond Future	4.04	101.7704	101.7977	101.7704	0.00
05/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1438	1	1	1	0.00
05/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1442	1	1	1	0.00
05/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1446	1	1	1	0.00
05/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
05/11/2018	R208 On 01-November-18			Bond Future	7.72	98.5885	98.5885	98.5885	0.00
05/11/2018	R208 On 07-February-19			Bond Future	7.57	100.6197	100.9017	100.6197	25,618.00
05/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	51	0	0	0	0.00
05/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	50	0	0	0	0.00
05/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	48	0	0	0	0.00
05/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1000	1	1	1	0.00
05/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1035	1	1	1	0.00
05/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1018	1	1	1	0.00
05/11/2018	R208 On 02-May-19			Bond Future	7.55	99.2253	99.2865	99.2253	0.00
05/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1038	1	1	1	0.00
05/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1052	1	1	1	0.00
05/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1067	1	1	1	0.00
05/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	221	0	0	0	0.00
05/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	227	0	0	0	0.00
05/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	224	0	0	0	0.00
05/11/2018	R208 On 01-August-19			Bond Future	7.44	101.2286	101.2912	101.2286	0.00
05/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1342	1	1	1	0.00
05/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1330	1	1	1	0.00
05/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1317	1	1	1	0.00
05/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	251	0	0	0	0.00
05/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	246	0	0	0	0.00
05/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	248	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
05/11/2018	R209 On 01-November-18			Bond Future	10.00	70.0204	70.0204	70.0204	0.00
05/11/2018	R209 On 07-February-19			Bond Future	9.90	71.8834	72.4963	71.8834	123,581.00
05/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	121	0	0	0	0.00
05/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	827	1	1	1	4,000.00
05/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	117	0	0	0	0.00
05/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	164	0	0	0	4,000.00
05/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2921	3	3	3	0.00
05/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	126	0	0	0	0.00
05/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3137	4	3	4	0.00
05/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6491	7	6	7	0.00
05/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5897	6	6	6	0.00
05/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6423	7	6	7	0.00
05/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1048	1	1	1	4,000.00
05/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6356	7	6	7	0.00
05/11/2018	R209 On 02-May-19			Bond Future	9.95	70.3980	70.6302	70.3980	0.00
05/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1786	2	2	2	0.00
05/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1759	2	2	2	0.00
05/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	981	1	1	1	760.00
05/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2565	2	3	2	760.00
05/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1814	2	2	2	0.00
05/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5565	5	6	5	0.00
05/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1053	1	1	1	760.00
05/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2575	3	3	3	0.00
05/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4894	5	5	5	0.00
05/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3487	4	3	4	0.00
05/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3449	4	3	4	0.00
05/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3412	4	3	4	0.00
05/11/2018	R209 On 01-August-19			Bond Future	10.00	71.8196	72.0566	71.8196	0.00
05/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3565	3	4	3	0.00
05/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3635	4	4	4	0.00
05/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3600	3	4	3	0.00
05/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2619	3	3	3	0.00
05/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2645	3	3	3	0.00
05/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2593	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	R210 On 01-November-18			Bond Future	186.09	186.0913	186.0913	186.0913	0.00
05/11/2018	R210 On 07-February-19			Bond Future	189.66	186.0913	189.6572	186.0913	2,708.00
05/11/2018	R210 On 02-May-19			Bond Future	190.50	190.6983	190.4999	190.6983	0.00
05/11/2018	R210 On 01-August-19			Bond Future	194.39	194.5911	194.3887	194.5911	0.00
05/11/2018	R212 On 01-November-18			Bond Future	155.23	155.2300	155.2300	155.2300	0.00
05/11/2018	R212 On 07-February-19			Bond Future	156.18	155.2300	156.1782	155.2300	4,946.00
05/11/2018	R212 On 02-May-19			Bond Future	158.98	159.0108	158.9771	159.0108	0.00
05/11/2018	R212 On 01-August-19			Bond Future	162.15	162.1852	162.1510	162.1852	0.00
05/11/2018	R213 On 01-November-18			Bond Future	9.85	81.1965	81.1965	81.1965	0.00
05/11/2018	R213 On 07-February-19			Bond Future	9.76	83.3377	83.8606	83.3377	32,324.00
05/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	70	0	0	0	0.00
05/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	73	0	0	0	0.00
05/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	76	0	0	0	0.00
05/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6930	7	7	7	0.00
05/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6866	7	7	7	0.00
05/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6995	8	7	8	0.00
05/11/2018	R213 On 02-May-19			Bond Future	9.82	81.5714	81.7951	81.5714	0.00
05/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1474	1	1	1	0.00
05/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1450	1	1	1	0.00
05/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1425	1	1	1	0.00
05/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3465	4	3	4	0.00
05/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3501	4	4	4	0.00
05/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3428	4	3	4	0.00
05/11/2018	R213 On 01-August-19			Bond Future	9.88	83.2183	83.4466	83.2183	0.00
05/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3245	3	3	3	0.00
05/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3278	3	3	3	0.00
05/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3312	3	3	3	0.00
05/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2582	3	3	3	0.00
05/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2632	3	3	3	0.00
05/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2607	3	3	3	0.00
05/11/2018	R214 On 01-November-18			Bond Future	10.17	69.0422	69.0422	69.0422	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
05/11/2018	R214 On 07-February-19			Bond Future	10.07	70.9215	71.5668	70.9215	29,770.00
05/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	85	0	0	0	0.00
05/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	88	0	0	0	0.00
05/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	81	0	0	0	0.00
05/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7452	8	7	8	0.00
05/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7379	8	7	8	0.00
05/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7305	8	7	8	0.00
05/11/2018	R214 On 02-May-19			Bond Future	10.12	69.2625	69.5372	69.2625	0.00
05/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1892	2	2	2	0.00
05/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1835	2	2	2	0.00
05/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1864	2	2	2	0.00
05/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3607	4	4	4	0.00
05/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3568	4	4	4	0.00
05/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3646	4	4	4	0.00
05/11/2018	R214 On 01-August-19			Bond Future	10.17	70.6611	70.9413	70.6611	0.00
05/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3812	4	4	4	0.00
05/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3848	4	4	4	0.00
05/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3776	4	4	4	0.00
05/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2843	3	3	3	0.00
05/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2816	3	3	3	0.00
05/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2790	3	3	3	0.00
05/11/2018	R248 On 01-November-18			Bond Future	10.18	88.3117	88.3117	88.3117	0.00
05/11/2018	R248 On 07-February-19			Bond Future	10.09	90.7177	91.4936	90.7177	110,850.00
05/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	86	0	0	0	0.00
05/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	78	0	0	0	0.00
05/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	82	0	0	0	0.00
05/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9504	10	10	10	0.00
05/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9313	10	9	10	0.00
05/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9408	10	9	10	0.00
05/11/2018	R248 On 02-May-19			Bond Future	10.14	88.3688	88.6757	88.3688	0.00
05/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2391	2	2	2	0.00
05/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2355	2	2	2	0.00
05/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2429	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4459	5	4	5	0.00
05/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4361	5	4	5	0.00
05/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4409	5	4	5	0.00
05/11/2018	R248 On 01-August-19			Bond Future	10.19	90.1532	90.4663	90.1532	0.00
05/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4808	5	5	5	0.00
05/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4762	5	5	5	0.00
05/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4717	5	5	5	0.00
05/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3470	4	3	4	0.00
05/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3504	4	4	4	0.00
05/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3436	4	3	4	0.00