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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/12/2018 TO: 05/12/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	2025 On 07-February-19			Bond Future	132.32	132.3841	132.3188	132.3841	355.00
05/12/2018	2025 On 02-May-19			Bond Future	134.67	134.7408	134.6745	134.7408	0.00
05/12/2018	2025 On 01-August-19			Bond Future	137.33	137.3960	137.3263	137.3960	0.00
05/12/2018	2029 On 07-February-19			Bond Future	100.31	100.2967	100.3058	100.2967	2,954.00
05/12/2018	2029 On 02-May-19			Bond Future	101.02	101.0092	101.0184	101.0092	0.00
05/12/2018	2029 On 01-August-19			Bond Future	103.04	103.0348	103.0426	103.0348	0.00
05/12/2018	2030 On 07-February-19			Bond Future	9.48	90.7299	90.2907	90.7299	55,285.00
05/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	2092	2	2	2	4,000.00
05/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	583	1	1	1	4,000.00
05/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	49	0	0	0	0.00
05/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4582	5	5	5	0.00
05/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	193	0	0	0	1,320.00
05/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	51	0	0	0	0.00
05/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	54	0	0	0	0.00
05/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1780	2	2	2	1,320.00
05/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	73	0	0	0	0.00
05/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	1115	1	1	1	0.00
05/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5158	5	5	5	0.00
05/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	3941	4	4	4	0.00
05/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1629	1	2	1	0.00
05/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5545	5	6	5	0.00
05/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1042	1	1	1	0.00
05/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5611	5	6	5	0.00

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05/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	5676	5	6	5	0.00
05/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	226	0	0	0	4,000.00
05/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2501	2	3	2	0.00
05/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	860	1	1	1	0.00
05/12/2018	2030 On 02-May-19			Bond Future	9.54	92.3249	91.8781	92.3249	0.00
05/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1694	2	2	2	0.00
05/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4800	5	5	5	0.00
05/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1751	2	2	2	0.00
05/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	614	1	1	1	3,000.00
05/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1722	2	2	2	3,000.00
05/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2605	2	3	2	0.00
05/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2572	2	3	2	0.00
05/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4694	4	5	4	0.00
05/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	864	1	1	1	3,000.00
05/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2639	2	3	2	0.00
05/12/2018	2030 On 01-August-19			Bond Future	9.60	90.1499	89.6927	90.1499	0.00
05/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3806	4	4	4	0.00
05/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3845	4	4	4	0.00
05/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3768	4	4	4	0.00
05/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	1939	2	2	2	0.00
05/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	1980	2	2	2	0.00
05/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	1959	2	2	2	0.00
05/12/2018	2032 On 07-February-19			Bond Future	9.69	92.8814	92.4774	92.8814	42,380.00
05/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	55	0	0	0	0.00
05/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	52	0	0	0	0.00
05/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	50	0	0	0	0.00
05/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6310	6	6	6	0.00
05/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6382	6	6	6	0.00
05/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6239	6	6	6	0.00
05/12/2018	2032 On 02-May-19			Bond Future	9.75	90.3572	89.9462	90.3572	0.00
05/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1913	2	2	2	0.00
05/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1945	2	2	2	0.00
05/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1976	2	2	2	0.00

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05/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2778	3	3	3	0.00
05/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2851	3	3	3	0.00
05/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2814	3	3	3	0.00
05/12/2018	2032 On 01-August-19			Bond Future	9.81	92.1488	91.7282	92.1488	0.00
05/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	4107	4	4	4	0.00
05/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	4066	4	4	4	0.00
05/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	4026	4	4	4	0.00
05/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2175	2	2	2	0.00
05/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2129	2	2	2	0.00
05/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2151	2	2	2	0.00
05/12/2018	2033 On 07-February-19			Bond Future	102.49	102.4819	102.4914	102.4819	5,890.00
05/12/2018	2033 On 02-May-19			Bond Future	103.17	103.1609	103.1706	103.1609	0.00
05/12/2018	2033 On 01-August-19			Bond Future	105.24	105.2295	105.2379	105.2295	0.00
05/12/2018	2037 On 07-February-19			Bond Future	9.88	89.2607	88.7695	89.2607	57,016.00
05/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	78	0	0	0	0.00
05/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	88	0	0	0	0.00
05/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	83	0	0	0	0.00
05/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	6746	6	7	6	0.00
05/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	6587	6	7	6	0.00
05/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	6666	6	7	6	0.00
05/12/2018	2037 On 02-May-19			Bond Future	9.94	90.8300	90.3301	90.8300	0.00
05/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	2206	2	2	2	0.00
05/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	2171	2	2	2	0.00
05/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	2241	2	2	2	0.00
05/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3312	3	3	3	0.00
05/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3271	3	3	3	0.00
05/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3230	3	3	3	0.00
05/12/2018	2037 On 01-August-19			Bond Future	10.00	88.3750	87.8638	88.3750	0.00
05/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4534	5	5	5	0.00
05/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4625	5	5	5	0.00
05/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4580	5	5	5	0.00
05/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2394	2	2	2	0.00

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05/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2369	2	2	2	0.00
05/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2420	2	2	2	0.00
05/12/2018	2038 On 07-February-19			Bond Future	119.88	120.0475	119.8778	120.0475	9,912.00
05/12/2018	2038 On 02-May-19			Bond Future	122.01	122.1847	122.0118	122.1847	0.00
05/12/2018	2038 On 01-August-19			Bond Future	124.40	124.5823	124.4041	124.5823	0.00
05/12/2018	2040 On 07-February-19			Bond Future	9.95	92.5113	92.0254	92.5113	32,066.00
05/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	76	0	0	0	0.00
05/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	84	0	0	0	0.00
05/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	80	0	0	0	0.00
05/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	7234	7	7	7	0.00
05/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	7322	7	7	7	0.00
05/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7146	7	7	7	0.00
05/12/2018	2040 On 02-May-19			Bond Future	10.00	94.1378	93.6432	94.1378	0.00
05/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3748	4	4	4	1,150.00
05/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2449	3	2	3	0.00
05/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1429	2	1	2	1,150.00
05/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2411	3	2	3	0.00
05/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	2373	3	2	3	0.00
05/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3344	3	3	3	0.00
05/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3388	3	3	3	0.00
05/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3301	3	3	3	0.00
05/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	4791	4	5	4	0.00
05/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2194	2	2	2	0.00
05/12/2018	2040 On 01-August-19			Bond Future	10.06	91.4980	90.9922	91.4980	0.00
05/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4921	5	5	5	0.00
05/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4970	5	5	5	0.00
05/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	5019	5	5	5	0.00
05/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2548	2	3	2	0.00
05/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2603	2	3	2	0.00
05/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2575	2	3	2	0.00
05/12/2018	2044 On 07-February-19			Bond Future	9.96	89.6696	89.1751	89.6696	37,155.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	94	0	0	0	0.00
05/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	99	0	0	0	0.00
05/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	90	0	0	0	0.00
05/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	7201	7	7	7	0.00
05/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	7112	7	7	7	0.00
05/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	7022	7	7	7	0.00
05/12/2018	2044 On 02-May-19			Bond Future	10.02	91.2461	90.7429	91.2461	0.00
05/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2437	3	2	3	0.00
05/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2515	3	3	3	0.00
05/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2476	3	2	3	0.00
05/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3348	3	3	3	0.00
05/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3392	3	3	3	0.00
05/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3436	3	3	3	0.00
05/12/2018	2044 On 01-August-19			Bond Future	10.08	88.6742	88.1596	88.6742	0.00
05/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	5099	5	5	5	0.00
05/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	5050	5	5	5	0.00
05/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	5148	5	5	5	0.00
05/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2644	2	3	2	0.00
05/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2616	2	3	2	0.00
05/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2588	2	3	2	0.00
05/12/2018	2046 On 07-February-19			Bond Future	114.40	114.5000	114.4036	114.5000	12,458.00
05/12/2018	2046 On 02-May-19			Bond Future	114.75	114.8523	114.7542	114.8523	0.00
05/12/2018	2046 On 01-August-19			Bond Future	117.05	117.1556	117.0537	117.1556	0.00
05/12/2018	2050 On 07-February-19			Bond Future	117.56	117.0635	117.5640	117.0635	10,349.00
05/12/2018	2050 On 02-May-19			Bond Future	119.66	119.1475	119.6569	119.1475	0.00
05/12/2018	2050 On 01-August-19			Bond Future	120.24	119.7183	120.2360	119.7183	0.00
05/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	AL37 On 07-February-19			Index Future	608.48	609.6470	608.4750	609.6470	0.00
05/12/2018	AL37 On 02-May-19			Index Future	619.17	620.3630	619.1710	620.3630	0.00
05/12/2018	AL37 On 01-August-19			Index Future	631.43	632.6540	631.4310	632.6540	0.00
05/12/2018	AL7T On 07-February-19			Index Future	701.58	704.2430	701.5810	704.2430	0.00
05/12/2018	AL7T On 02-May-19			Index Future	713.91	716.6210	713.9140	716.6210	0.00
05/12/2018	AL7T On 01-August-19			Index Future	728.05	730.8200	728.0500	730.8200	0.00
05/12/2018	ALBI On 07-February-19			Index Future	635.87	638.6430	635.8710	638.6430	910.00
05/12/2018	ALBI On 02-May-19			Index Future	647.05	649.8680	647.0480	649.8680	0.00
05/12/2018	ALBI On 01-August-19			Index Future	659.86	662.7450	659.8610	662.7450	0.00
05/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	ES33 On 07-February-19			Bond Future	11.10	77.7303	77.3662	77.7303	494.00
05/12/2018	ES33 On 02-May-19			Bond Future	11.20	75.3052	74.9347	75.3052	0.00
05/12/2018	ES33 On 01-August-19			Bond Future	11.30	76.7982	76.4192	76.7982	0.00
05/12/2018	ES42 On 07-February-19			Bond Future	11.33	79.9055	79.5243	79.9055	5,169.00
05/12/2018	ES42 On 02-May-19			Bond Future	11.43	77.0494	76.6616	77.0494	0.00
05/12/2018	ES42 On 01-August-19			Bond Future	11.52	78.5775	78.1807	78.5775	0.00
05/12/2018	GOVI On 07-February-19			GOVI	629.29	632.1460	629.2870	632.1460	452.00
05/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	372230	34	37	34	0.00
05/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	372330	34	37	34	0.00
05/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	372430	34	37	34	0.00
05/12/2018	GOVI On 02-May-19			GOVI	640.35	643.2560	640.3480	643.2560	0.00
05/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	75320	5	8	5	0.00
05/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	75120	5	8	5	0.00
05/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	75220	5	8	5	0.00
05/12/2018	GOVI On 01-August-19			GOVI	653.03	656.0010	653.0280	656.0010	0.00
05/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	143380	17	14	17	0.00
05/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	143480	17	14	17	0.00
05/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	143580	17	14	17	0.00
05/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
05/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
05/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2018	IGOV On 07-February-19			Index Future	253.62	253.5580	253.6180	253.5580	528.00
05/12/2018	IGOV On 02-May-19			Index Future	258.13	258.0710	258.1330	258.0710	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	IGOV On 01-August-19			Index Future	263.30	263.2450	263.3040	263.2450	0.00
05/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
05/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
05/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
05/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.94	99.9300	99.9400	99.9300	0.00
05/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
05/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3300	99.3400	99.3300	0.00
05/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7600	99.7700	99.7600	0.00
05/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.94	101.9300	101.9400	101.9300	0.00
05/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.95	102.9300	102.9500	102.9300	0.00
05/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.02	99.0000	99.0200	99.0000	0.00
05/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.66	102.6300	102.6600	102.6300	0.00
05/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.72	99.6800	99.7200	99.6800	0.00
05/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.58	96.5300	96.5800	96.5300	0.00
05/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.83	95.7700	95.8300	95.7700	0.00
05/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.03	94.9600	95.0300	94.9600	0.00
05/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.22	95.1400	95.2200	95.1400	0.00
05/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.43	97.3400	97.4300	97.3400	51.00
05/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.58	97.4800	97.5800	97.4800	0.00
05/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.78	98.6700	98.7800	98.6700	0.00
05/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.72	102.5900	102.7200	102.5900	0.00
05/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.98	103.8300	103.9800	103.8300	0.00
05/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.37	97.2000	97.3700	97.2000	0.00
05/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.41	103.2400	103.4100	103.2400	0.00
05/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.92	98.7400	98.9200	98.7400	0.00
05/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.72	95.4500	95.7200	95.4500	0.00
05/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.74	92.4700	92.7400	92.4700	0.00
05/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.51	91.2200	91.5100	91.2200	0.00
05/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.70	93.4000	93.7000	93.4000	0.00
05/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.50	97.2100	97.5000	97.2100	0.00
05/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.10	95.8100	96.1000	95.8100	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
05/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.20	97.9200	98.2000	97.9200	0.00
05/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.66	103.4000	103.6600	103.4000	0.00
05/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.04	103.7800	104.0400	103.7800	0.00
05/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.60	97.3200	97.6000	97.3200	0.00
05/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.78	104.5000	104.7800	104.5000	0.00
05/12/2018	IS10 On 19-September-28			Interest Rate Swap	98.39	98.1000	98.3900	98.1000	0.00
05/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
05/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
05/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
05/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
05/12/2018	R023 On 07-February-19			Bond Future	8.30	101.8700	101.6820	101.8700	62,183.00
05/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7247	7	7	7	0.00
05/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7308	7	7	7	0.00
05/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7277	7	7	7	0.00
05/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R023 On 02-May-19			Bond Future	8.33	99.7308	99.5395	99.7308	0.00
05/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1154	1	1	1	0.00
05/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1134	1	1	1	0.00
05/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1115	1	1	1	0.00
05/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	765	1	1	1	0.00
05/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	777	1	1	1	0.00
05/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	753	1	1	1	0.00
05/12/2018	R023 On 01-August-19			Bond Future	8.35	101.7078	101.5112	101.7078	0.00
05/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2376	3	2	3	0.00
05/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2423	3	2	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
05/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2399	3	2	3	0.00
05/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	659	1	1	1	0.00
05/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	653	1	1	1	0.00
05/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	665	1	1	1	0.00
05/12/2018	R035 On 07-February-19			Bond Future	9.81	97.0068	96.5192	97.0068	71,612.00
05/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	64	0	0	0	0.00
05/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	71	0	0	0	0.00
05/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	68	0	0	0	0.00
05/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	6786	6	7	6	0.00
05/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	6705	6	7	6	0.00
05/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	6866	6	7	6	0.00
05/12/2018	R035 On 02-May-19			Bond Future	9.87	94.2116	93.7155	94.2116	0.00
05/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	2187	2	2	2	0.00
05/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	2222	2	2	2	0.00
05/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	2152	2	2	2	0.00
05/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3220	3	3	3	0.00
05/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3139	3	3	3	0.00
05/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3179	3	3	3	0.00
05/12/2018	R035 On 01-August-19			Bond Future	9.93	96.0794	95.5719	96.0794	0.00
05/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4660	5	5	5	0.00
05/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4615	5	5	5	0.00
05/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4570	5	5	5	0.00
05/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2421	2	2	2	0.00
05/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2447	2	2	2	0.00
05/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2396	2	2	2	0.00
05/12/2018	R186 On 07-February-19			Bond Future	9.01	110.1690	109.7876	110.1690	70,116.00
05/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1861	2	2	2	3,000.00
05/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2263	3	2	3	0.00
05/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2610	3	3	3	6,000.00
05/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	48	0	0	0	0.00
05/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	213	0	0	0	1,000.00
05/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	3160	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
05/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	50	0	0	0	0.00
05/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1498	2	1	2	0.00
05/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5264	6	5	6	0.00
05/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	2138	2	2	2	1,170.00
05/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	606	1	1	1	1,170.00
05/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1977	2	2	2	3,000.00
05/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	53	0	0	0	0.00
05/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	81	0	0	0	210.00
05/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5161	6	5	6	0.00
05/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4777	4	5	4	0.00
05/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	680	1	1	1	0.00
05/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1998	2	2	2	0.00
05/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	99	0	0	0	1,000.00
05/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	611	1	1	1	0.00
05/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	325	0	0	0	5,000.00
05/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4895	5	5	5	0.00
05/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4312	4	4	4	0.00
05/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3225	3	3	3	0.00
05/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	93	0	0	0	1,170.00
05/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	952	1	1	1	1,000.00
05/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4836	4	5	4	0.00
05/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	737	1	1	1	0.00
05/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	454	0	0	0	0.00
05/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	564	0	1	0	5,000.00
05/12/2018	R186 On 02-May-19			Bond Future	9.06	112.1057	111.7176	112.1057	3,050.00
05/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	879	1	1	1	3,250.00
05/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1805	2	2	2	0.00
05/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5971	6	6	6	0.00
05/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4527	5	5	5	0.00
05/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1776	2	2	2	0.00
05/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1747	2	2	2	0.00
05/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2692	3	3	3	200.00
05/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5476	6	5	6	0.00
05/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2512	3	3	3	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	822	1	1	1	90.00
05/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	980	1	1	1	200.00
05/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2341	3	2	3	90.00
05/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	618	1	1	1	7,000.00
05/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1718	2	2	2	7,000.00
05/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1200	1	1	1	7,500.00
05/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5749	6	6	6	0.00
05/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2712	2	3	2	0.00
05/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2079	2	2	2	0.00
05/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3887	4	4	4	0.00
05/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1355	1	1	1	0.00
05/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3074	3	3	3	0.00
05/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3385	3	3	3	0.00
05/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2022	2	2	2	0.00
05/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1566	1	2	1	0.00
05/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	476	0	0	0	3,250.00
05/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	707	1	1	1	7,000.00
05/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	432	0	0	0	200.00
05/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2050	2	2	2	0.00
05/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	524	0	1	0	90.00
05/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3266	3	3	3	0.00
05/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1455	1	1	1	0.00
05/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1995	2	2	2	0.00
05/12/2018	R186 On 01-August-19			Bond Future	9.11	109.0256	108.6281	109.0256	0.00
05/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	578	1	1	1	6,000.00
05/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2199	2	2	2	6,000.00
05/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3794	4	4	4	0.00
05/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3871	4	4	4	0.00
05/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	6070	6	6	6	0.00
05/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3832	4	4	4	0.00
05/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1556	1	2	1	0.00
05/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1541	1	2	1	0.00
05/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	886	1	1	1	6,000.00
05/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1572	1	2	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
05/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2549	2	3	2	0.00
05/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5204	5	5	5	0.00
05/12/2018	R197 On 07-February-19			Bond Future	299.04	299.0163	299.0356	299.0163	2,355.00
05/12/2018	R197 On 02-May-19			Bond Future	304.36	304.3394	304.3591	304.3394	0.00
05/12/2018	R197 On 01-August-19			Bond Future	302.90	302.8821	302.8976	302.8821	0.00
05/12/2018	R202 On 07-February-19			Bond Future	231.04	231.0225	231.0440	231.0225	8,990.00
05/12/2018	R202 On 02-May-19			Bond Future	235.16	235.1354	235.1572	235.1354	0.00
05/12/2018	R202 On 01-August-19			Bond Future	235.85	235.8347	235.8535	235.8347	0.00
05/12/2018	R207 On 07-February-19			Bond Future	5.88	101.7651	101.7688	101.7651	15,739.00
05/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	581	1	1	1	0.00
05/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	572	1	1	1	0.00
05/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	563	1	1	1	0.00
05/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 02-May-19			Bond Future	5.27	103.5541	103.5579	103.5541	0.00
05/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1569	2	2	2	0.00
05/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1582	2	2	2	0.00
05/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1575	2	2	2	0.00
05/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 01-August-19			Bond Future	3.66	101.9644	101.9666	101.9644	0.00
05/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1607	2	2	2	0.00
05/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1611	2	2	2	0.00
05/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1615	2	2	2	0.00
05/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
05/12/2018	R208 On 07-February-19			Bond Future	7.15	101.7159	101.7233	101.7159	17,015.00
05/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	132	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
05/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	125	0	0	0	0.00
05/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	118	0	0	0	0.00
05/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	260	0	0	0	0.00
05/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	284	0	0	0	0.00
05/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	271	0	0	0	0.00
05/12/2018	R208 On 02-May-19			Bond Future	7.07	100.1029	100.1104	100.1029	0.00
05/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1706	2	2	2	0.00
05/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1721	2	2	2	0.00
05/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1737	2	2	2	0.00
05/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	67	0	0	0	0.00
05/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	71	0	0	0	0.00
05/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	69	0	0	0	0.00
05/12/2018	R208 On 01-August-19			Bond Future	6.92	102.0874	102.0935	102.0874	0.00
05/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1964	2	2	2	0.00
05/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1951	2	2	2	0.00
05/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1938	2	2	2	0.00
05/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	69	0	0	0	0.00
05/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	66	0	0	0	0.00
05/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	67	0	0	0	0.00
05/12/2018	R209 On 07-February-19			Bond Future	9.75	73.8365	73.4197	73.8365	120,161.00
05/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	79	0	0	0	0.00
05/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	843	1	1	1	4,000.00
05/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	75	0	0	0	0.00
05/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	118	0	0	0	4,000.00
05/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	3315	4	3	4	0.00
05/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	83	0	0	0	0.00
05/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2229	2	2	2	0.00
05/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	5526	5	6	5	0.00
05/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	4927	5	5	5	0.00
05/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	5458	5	5	5	0.00
05/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	519	0	1	0	4,000.00
05/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5390	5	5	5	0.00
05/12/2018	R209 On 02-May-19			Bond Future	9.80	71.9853	71.5612	71.9853	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
05/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1931	2	2	2	0.00
05/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2805	3	3	3	760.00
05/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1901	2	2	2	0.00
05/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	1044	1	1	1	760.00
05/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1962	2	2	2	0.00
05/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	5131	5	5	5	0.00
05/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	6117	6	6	6	0.00
05/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	674	1	1	1	760.00
05/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2698	2	3	2	0.00
05/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	1884	2	2	2	0.00
05/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	893	1	1	1	11,560.00
05/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4026	4	4	4	0.00
05/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2663	2	3	2	0.00
05/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2629	2	3	2	0.00
05/12/2018	R209 On 01-August-19			Bond Future	9.85	73.4126	72.9789	73.4126	0.00
05/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3949	4	4	4	0.00
05/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	4027	4	4	4	0.00
05/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3987	4	4	4	0.00
05/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2084	2	2	2	0.00
05/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2106	2	2	2	0.00
05/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2062	2	2	2	0.00
05/12/2018	R210 On 07-February-19			Bond Future	186.59	186.5716	186.5876	186.5716	2,708.00
05/12/2018	R210 On 02-May-19			Bond Future	187.35	187.3372	187.3535	187.3372	0.00
05/12/2018	R210 On 01-August-19			Bond Future	191.11	191.0940	191.1077	191.0940	0.00
05/12/2018	R212 On 07-February-19			Bond Future	155.78	155.7698	155.7791	155.7698	4,976.00
05/12/2018	R212 On 02-May-19			Bond Future	158.55	158.5429	158.5524	158.5429	0.00
05/12/2018	R212 On 01-August-19			Bond Future	161.66	161.6510	161.6582	161.6510	0.00
05/12/2018	R213 On 07-February-19			Bond Future	9.58	85.3870	84.9885	85.3870	32,397.00
05/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	42	0	0	0	0.00
05/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	44	0	0	0	0.00
05/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	47	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
05/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	5774	5	6	5	0.00
05/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	5709	5	6	5	0.00
05/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	5839	5	6	5	0.00
05/12/2018	R213 On 02-May-19			Bond Future	9.63	83.3383	82.9328	83.3383	0.00
05/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1767	2	2	2	0.00
05/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1739	2	2	2	0.00
05/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1711	2	2	2	0.00
05/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2616	2	3	2	0.00
05/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2650	2	3	2	0.00
05/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2583	2	3	2	0.00
05/12/2018	R213 On 01-August-19			Bond Future	9.68	84.9905	84.5756	84.9905	0.00
05/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3776	4	4	4	0.00
05/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3814	4	4	4	0.00
05/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3852	4	4	4	0.00
05/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1994	2	2	2	0.00
05/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2034	2	2	2	0.00
05/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2014	2	2	2	0.00
05/12/2018	R214 On 07-February-19			Bond Future	9.92	72.9280	72.5304	72.9280	29,921.00
05/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	57	0	0	0	0.00
05/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	61	0	0	0	0.00
05/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	54	0	0	0	0.00
05/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	6461	6	6	6	0.00
05/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	6388	6	6	6	0.00
05/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	6314	6	6	6	0.00
05/12/2018	R214 On 02-May-19			Bond Future	9.98	70.9139	70.5093	70.9139	0.00
05/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	2054	2	2	2	0.00
05/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1991	2	2	2	0.00
05/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	2023	2	2	2	0.00
05/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	2794	3	3	3	0.00
05/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	2758	3	3	3	0.00
05/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	2830	3	3	3	0.00
05/12/2018	R214 On 01-August-19			Bond Future	10.02	72.3197	71.9060	72.3197	0.00
05/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	4133	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
05/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	4173	4	4	4	0.00
05/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	4093	4	4	4	0.00
05/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2195	2	2	2	0.00
05/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2172	2	2	2	0.00
05/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2150	2	2	2	0.00
05/12/2018	R248 On 07-February-19			Bond Future	9.94	93.1895	92.7253	93.1895	109,099.00
05/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	64	0	0	0	0.00
05/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	57	0	0	0	0.00
05/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	60	0	0	0	0.00
05/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	8251	8	8	8	0.00
05/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	8059	8	8	8	0.00
05/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	8155	8	8	8	0.00
05/12/2018	R248 On 02-May-19			Bond Future	9.99	90.3906	89.9183	90.3906	0.00
05/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2610	3	3	3	0.00
05/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2570	3	3	3	0.00
05/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2651	3	3	3	0.00
05/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3431	3	3	3	0.00
05/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3341	3	3	3	0.00
05/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3386	3	3	3	0.00
05/12/2018	R248 On 01-August-19			Bond Future	10.04	92.1827	91.6994	92.1827	0.00
05/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	5257	6	5	6	0.00
05/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	5207	6	5	6	0.00
05/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	5156	5	5	5	0.00
05/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2681	3	3	3	0.00
05/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2710	3	3	3	0.00
05/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2652	2	3	2	0.00