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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/04/2018 TO: 12/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	2025 On 03-May-18			Bond Future	135.74	135.7350	135.7368	135.7350	1,033.00
12/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2517	3	3	3	0.00
12/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2527	3	3	3	0.00
12/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2537	3	3	3	0.00
12/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2025 On 02-August-18			Bond Future	136.83	136.8233	136.8252	136.8233	0.00
12/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	175	0	0	0	0.00
12/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	165	0	0	0	0.00
12/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	155	0	0	0	0.00
12/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2025 On 01-November-18			Bond Future	139.33	139.3300	139.3304	139.3300	0.00
12/04/2018	2025 On 07-February-19			Bond Future	140.75	140.7500	140.7455	140.7500	0.00
12/04/2018	2029 On 03-May-18			Bond Future	103.21	103.2114	103.2137	103.2114	1,370.00
12/04/2018	2029 On 02-August-18			Bond Future	105.09	105.0885	105.0909	105.0885	0.00
12/04/2018	2029 On 01-November-18			Bond Future	105.97	105.9700	105.9688	105.9700	0.00
12/04/2018	2029 On 07-February-19			Bond Future	108.11	108.1100	108.1134	108.1100	0.00
12/04/2018	2030 On 03-May-18			Bond Future	8.48	98.4476	98.5954	98.4476	93,910.00
12/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6886	7	7	7	0.00
12/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7015	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	6951	7	7	7	0.00
12/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2030 On 02-August-18			Bond Future	8.53	96.2020	96.3520	96.2020	127.00
12/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6624	6	7	6	0.00
12/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1901	2	2	2	7,850.00
12/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3641	4	4	4	7,850.00
12/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6681	7	7	7	0.00
12/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6854	7	7	7	0.00
12/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6566	6	7	6	0.00
12/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	302	0	0	0	7,850.00
12/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	321	0	0	0	0.00
12/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	335	0	0	0	0.00
12/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	979	1	1	1	0.00
12/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	328	0	0	0	0.00
12/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2007	2	2	2	0.00
12/04/2018	2030 On 01-November-18			Bond Future	8.56	8.8900	98.0961	8.8900	0.00
12/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	116	0	0	0	0.00
12/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	254	0	0	0	0.00
12/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	185	0	0	0	0.00
12/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2030 On 07-February-19			Bond Future	8.60	8.6300	96.0365	8.6300	0.00
12/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	119	0	0	0	0.00
12/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	187	0	0	0	0.00
12/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	254	0	0	0	0.00
12/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2032 On 03-May-18			Bond Future	8.66	97.4430	97.5644	97.4430	60,184.00
12/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7665	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7735	8	8	8	0.00
12/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7804	8	8	8	0.00
12/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2032 On 02-August-18			Bond Future	8.70	99.1849	99.3081	99.1849	2.00
12/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7482	7	7	7	0.00
12/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7420	7	7	7	0.00
12/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7358	7	7	7	0.00
12/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	361	0	0	0	0.00
12/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	369	0	0	0	0.00
12/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	354	0	0	0	0.00
12/04/2018	2032 On 01-November-18			Bond Future	8.75	8.7600	96.9505	8.7600	0.00
12/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	102	0	0	0	0.00
12/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	178	0	0	0	0.00
12/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	26	0	0	0	0.00
12/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2032 On 07-February-19			Bond Future	8.79	8.8100	98.8779	8.8100	0.00
12/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	217	0	0	0	0.00
12/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	142	0	0	0	0.00
12/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	68	0	0	0	0.00
12/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2033 On 03-May-18			Bond Future	108.32	108.4594	108.3233	108.4594	6,055.00
12/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	623	1	1	1	0.00
12/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	613	1	1	1	0.00
12/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	633	1	1	1	0.00
12/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	2033 On 02-August-18			Bond Future	110.29	110.4321	110.2933	110.4321	1,515.00
12/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	373	1	0	1	0.00
12/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	353	0	0	0	0.00
12/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	363	1	0	1	0.00
12/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2033 On 01-November-18			Bond Future	111.19	111.3300	111.1931	111.3300	0.00
12/04/2018	2033 On 07-February-19			Bond Future	113.44	113.5900	113.4434	113.5900	0.00
12/04/2018	2037 On 03-May-18			Bond Future	8.90	98.4039	98.6293	98.4039	48,650.00
12/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8740	9	9	9	0.00
12/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8892	9	9	9	0.00
12/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8816	9	9	9	0.00
12/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2037 On 02-August-18			Bond Future	8.95	95.9073	96.1362	95.9073	731.00
12/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8553	8	9	8	0.00
12/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8621	8	9	8	0.00
12/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8689	8	9	8	0.00
12/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	408	0	0	0	0.00
12/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	424	0	0	0	0.00
12/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	416	0	0	0	0.00
12/04/2018	2037 On 01-November-18			Bond Future	8.99	9.0200	97.8763	9.0200	0.00
12/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	162	0	0	0	0.00
12/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	333	0	0	0	0.00
12/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	247	0	0	0	0.00
12/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2037 On 07-February-19			Bond Future	9.04	9.0600	95.5619	9.0600	0.00
12/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	124	0	0	0	0.00
12/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	209	0	0	0	0.00

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12/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	294	0	0	0	0.00
12/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 03-May-18			Bond Future	133.63	133.6311	133.6340	133.6311	8,991.00
12/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1364	1	1	1	0.00
12/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1354	1	1	1	0.00
12/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1344	1	1	1	0.00
12/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 02-August-18			Bond Future	134.51	134.5085	134.5117	134.5085	0.00
12/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	18	0	0	0	0.00
12/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	28	0	0	0	0.00
12/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	38	0	0	0	0.00
12/04/2018	2038 On 01-November-18			Bond Future	136.97	136.9700	136.9744	136.9700	0.00
12/04/2018	2038 On 07-February-19			Bond Future	138.17	138.1700	138.1662	138.1700	0.00
12/04/2018	2040 On 03-May-18			Bond Future	8.96	102.5122	102.7564	102.5122	45,891.00
12/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9743	9	10	9	0.00
12/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	52	0	0	0	1,011.00
12/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9662	9	10	9	0.00
12/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1340	1	1	1	1,239.00
12/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9175	9	9	9	1,500.00
12/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	9824	10	10	10	0.00
12/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	970	1	1	1	0.00
12/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4603	5	5	5	0.00

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12/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	1	0	0	0	0.00
12/04/2018	2040 On 02-August-18			Bond Future	9.01	99.8386	100.0867	99.8386	420.00
12/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9535	9	10	9	0.00
12/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9462	9	9	9	0.00
12/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9390	9	9	9	0.00
12/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	447	0	0	0	0.00
12/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	456	0	0	0	0.00
12/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	439	0	0	0	0.00
12/04/2018	2040 On 01-November-18			Bond Future	9.05	9.0800	101.8984	9.0800	0.00
12/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	274	0	0	0	0.00
12/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	367	0	0	0	0.00
12/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	181	0	0	0	0.00
12/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2040 On 07-February-19			Bond Future	9.09	9.1200	99.4133	9.1200	0.00
12/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	142	0	0	0	0.00
12/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	326	0	0	0	0.00
12/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	234	0	0	0	0.00
12/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2044 On 03-May-18			Bond Future	9.01	99.4762	99.7256	99.4762	28,181.00
12/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	9798	10	10	10	0.00
12/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9717	9	10	9	0.00
12/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9635	9	10	9	0.00
12/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	2	0	0	0	0.00
12/04/2018	2044 On 02-August-18			Bond Future	9.06	96.8736	97.1269	96.8736	300.00
12/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9353	9	9	9	0.00
12/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9499	9	9	9	0.00
12/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9426	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	507	1	1	1	0.00
12/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	498	1	0	1	0.00
12/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	516	1	1	1	0.00
12/04/2018	2044 On 01-November-18			Bond Future	9.10	9.1300	98.8850	9.1300	0.00
12/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	209	0	0	0	0.00
12/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	304	0	0	0	0.00
12/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	399	0	0	0	0.00
12/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2044 On 07-February-19			Bond Future	9.14	9.1700	96.4652	9.1700	0.00
12/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	273	0	0	0	0.00
12/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	367	0	0	0	0.00
12/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	179	0	0	0	0.00
12/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 03-May-18			Bond Future	125.83	125.8262	125.8297	125.8262	10,874.00
12/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	2110	2	2	2	0.00
12/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	2120	2	2	2	0.00
12/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	2100	2	2	2	0.00
12/04/2018	2046 On 02-August-18			Bond Future	128.12	128.1148	128.1183	128.1148	0.00
12/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	672	1	1	1	0.00
12/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	652	1	1	1	0.00
12/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	662	1	1	1	0.00
12/04/2018	2046 On 01-November-18			Bond Future	128.82	128.8200	128.8200	128.8200	0.00
12/04/2018	2046 On 07-February-19			Bond Future	131.43	131.4300	131.4271	131.4300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	2050 On 03-May-18			Bond Future	133.67	133.6629	133.6667	133.6629	9,788.00
12/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	1963	2	2	2	0.00
12/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	1943	2	2	2	0.00
12/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	1953	2	2	2	0.00
12/04/2018	2050 On 02-August-18			Bond Future	134.37	134.3615	134.3653	134.3615	0.00
12/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
12/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	3175	3	3	3	0.00
12/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	3155	3	3	3	0.00
12/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	3165	3	3	3	0.00
12/04/2018	2050 On 01-November-18			Bond Future	136.83	135.2600	136.8254	135.2600	0.00
12/04/2018	2050 On 07-February-19			Bond Future	137.83	138.0000	137.8344	138.0000	0.00
12/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	AL37 On 03-May-18			Index Future	587.73	587.2600	587.7270	587.2600	0.00
12/04/2018	AL37 On 02-August-18			Index Future	598.23	597.7580	598.2310	597.7580	0.00
12/04/2018	AL37 On 01-November-18			Index Future	609.06	608.5800	609.0610	608.5800	0.00
12/04/2018	AL37 On 07-February-19			Index Future	621.17	620.6900	621.1710	620.6900	0.00
12/04/2018	AL7T On 03-May-18			Index Future	693.70	692.8200	693.6950	692.8200	0.00
12/04/2018	AL7T On 02-August-18			Index Future	706.09	705.2050	706.0930	705.2050	0.00
12/04/2018	AL7T On 01-November-18			Index Future	718.88	717.9700	718.8760	717.9700	0.00
12/04/2018	AL7T On 07-February-19			Index Future	733.17	732.2600	733.1680	732.2600	0.00
12/04/2018	ALBI On 03-May-18			Index Future	635.09	633.9700	635.0890	633.9700	805.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	ALBI On 02-August-18			Index Future	646.44	645.3040	646.4390	645.3040	0.00
12/04/2018	ALBI On 01-November-18			Index Future	658.14	656.9800	658.1420	656.9800	0.00
12/04/2018	ALBI On 07-February-19			Index Future	671.23	670.0600	671.2270	670.0600	0.00
12/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2018	EL28 On 03-May-18			Bond Future	132.20	132.1962	132.2016	132.1962	0.00
12/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
12/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
12/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	978	1	1	1	0.00
12/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	988	1	1	1	0.00
12/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	998	1	1	1	0.00
12/04/2018	EL28 On 02-August-18			Bond Future	134.61	134.6006	134.6060	134.6006	0.00
12/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
12/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
12/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
12/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	334	0	0	0	0.00
12/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	344	0	0	0	0.00
12/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	324	0	0	0	0.00
12/04/2018	ES33 On 03-May-18			Bond Future	10.17	80.3511	80.5207	80.3511	9,466.00
12/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6278	6	6	6	0.00
12/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6393	6	6	6	0.00
12/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6335	6	6	6	0.00
12/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
12/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
12/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
12/04/2018	ES33 On 02-August-18			Bond Future	10.26	81.7875	81.9598	81.7875	0.00
12/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5343	5	5	5	0.00
12/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5401	5	5	5	0.00
12/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5459	5	5	5	0.00
12/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
12/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
12/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
12/04/2018	ES33 On 01-November-18			Bond Future	10.35	10.3800	79.6546	10.3800	0.00
12/04/2018	ES33 On 07-February-19			Bond Future	10.45	10.4800	81.2381	10.4800	0.00
12/04/2018	ES42 On 03-May-18			Bond Future	10.35	83.8204	84.0181	83.8204	7,957.00
12/04/2018	ES42 On 02-August-18			Bond Future	10.43	85.3189	85.5198	85.3189	0.00
12/04/2018	ES42 On 01-November-18			Bond Future	10.52	10.5500	82.8077	10.5500	0.00
12/04/2018	ES42 On 07-February-19			Bond Future	10.61	10.6400	84.4539	10.6400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	GOVI On 03-May-18			GOVI	631.62	630.6140	631.6190	630.6140	476.00
12/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	413290	40	41	40	0.00
12/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	413490	40	41	40	0.00
12/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	413390	40	41	40	0.00
12/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 02-August-18			GOVI	642.91	641.8880	642.9070	641.8880	0.00
12/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	371970	36	37	36	0.00
12/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	371870	36	37	36	0.00
12/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	372070	36	37	36	0.00
12/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 01-November-18			GOVI	654.55	653.5000	654.5460	653.5000	0.00
12/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	10560	0	1	0	0.00
12/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	10360	0	1	0	0.00
12/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	10460	0	1	0	0.00
12/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 07-February-19			GOVI	667.56	666.5200	667.5590	666.5200	0.00
12/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	10390	0	1	0	0.00
12/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	10290	0	1	0	0.00
12/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	10490	0	1	0	0.00
12/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
12/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
12/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2018	IGOV On 03-May-18			Index Future	261.42	261.4520	261.4220	261.4520	1,119.00
12/04/2018	IGOV On 02-August-18			Index Future	266.18	266.2070	266.1770	266.2070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	IGOV On 01-November-18			Index Future	271.05	271.0800	271.0510	271.0800	0.00
12/04/2018	IGOV On 07-February-19			Index Future	276.54	276.5700	276.5360	276.5700	0.00
12/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
12/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
12/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4500	100.4500	100.4500	0.00
12/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4200	99.4200	99.4200	0.00
12/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
12/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
12/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
12/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8300	98.8300	98.8300	0.00
12/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1700	99.1600	99.1700	0.00
12/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4900	99.4900	99.4900	0.00
12/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.8300	99.8200	99.8300	0.00
12/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.70	100.7000	100.7000	100.7000	0.00
12/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.37	98.3800	98.3700	98.3800	0.00
12/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.17	100.1800	100.1700	100.1800	0.00
12/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.61	95.6300	95.6100	95.6300	0.00
12/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.76	94.7800	94.7600	94.7800	0.00
12/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.87	93.9000	93.8700	93.9000	0.00
12/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.97	94.0000	93.9700	94.0000	0.00
12/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.09	96.1300	96.0900	96.1300	51.00
12/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.17	96.2000	96.1700	96.2000	0.00
12/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.29	97.3200	97.2900	97.3200	0.00
12/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.43	99.4600	99.4300	99.4600	0.00
12/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.62	100.6500	100.6200	100.6500	0.00
12/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.64	95.6700	95.6400	95.6700	0.00
12/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.91	99.9500	99.9100	99.9500	0.00
12/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.17	93.2100	93.1700	93.2100	0.00
12/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.08	90.1300	90.0800	90.1300	0.00
12/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.75	88.8000	88.7500	88.8000	0.00
12/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.86	90.9100	90.8600	90.9100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.63	94.6800	94.6300	94.6800	0.00
12/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.13	93.1800	93.1300	93.1800	0.00
12/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.16	95.2100	95.1600	95.2100	0.00
12/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.86	98.9100	98.8600	98.9100	0.00
12/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.16	99.2100	99.1600	99.2100	0.00
12/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.29	94.3500	94.2900	94.3500	0.00
12/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.76	99.8100	99.7600	99.8100	0.00
12/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
12/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
12/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
12/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
12/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
12/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
12/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
12/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
12/04/2018	R023 On 03-May-18			Bond Future	7.51	102.3132	102.3949	102.3132	72,260.00
12/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2992	3	3	3	0.00
12/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3030	3	3	3	0.00
12/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3069	3	3	3	0.00
12/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6463	6	6	6	0.00
12/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
12/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R035 On 03-May-18			Bond Future	8.81	101.9818	102.2490	101.9818	78,610.00
12/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	8927	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1124	1	1	1	1,000.00
12/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	3981	4	4	4	0.00
12/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9003	9	9	9	0.00
12/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8851	9	9	9	0.00
12/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	3	0	0	0	0.00
12/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	205	0	0	0	1,000.00
12/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	3	0	0	0	0.00
12/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	3	0	0	0	0.00
12/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1607	2	2	2	0.00
12/04/2018	R035 On 02-August-18			Bond Future	8.85	103.8049	104.0764	103.8049	3.00
12/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6170	6	6	6	0.00
12/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6286	6	6	6	0.00
12/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6228	6	6	6	0.00
12/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1370	1	1	1	0.00
12/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1392	1	1	1	0.00
12/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1414	2	1	2	0.00
12/04/2018	R035 On 01-November-18			Bond Future	8.89	8.9300	101.4637	8.9300	0.00
12/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	396	0	0	0	0.00
12/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	311	0	0	0	0.00
12/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	227	0	0	0	0.00
12/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R035 On 07-February-19			Bond Future	8.94	8.9700	103.4809	8.9700	0.00
12/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	160	0	0	0	0.00
12/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	327	0	0	0	0.00
12/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	243	0	0	0	0.00
12/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R186 On 03-May-18			Bond Future	8.08	118.6160	118.7540	118.6160	189,079.00
12/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5494	5	5	5	0.00
12/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7785	8	8	8	1,093.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12760	13	13	13	0.00
12/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5431	5	5	5	0.00
12/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3985	4	4	4	0.00
12/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2807	3	3	3	0.00
12/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1408	1	1	1	0.00
12/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	165	0	0	0	500.00
12/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5368	5	5	5	0.00
12/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10312	10	10	10	0.00
12/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2215	2	2	2	0.00
12/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	451	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2507	2	3	2	0.00
12/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1933	2	2	2	0.00
12/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10490	10	10	10	0.00
12/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7110	7	7	7	0.00
12/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4991	5	5	5	0.00
12/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4047	4	4	4	0.00
12/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	4	0	0	0	4,745.00
12/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
12/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	14	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	63	0	0	0	3,500.00
12/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	304	0	0	0	3,500.00
12/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	15	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	169	0	0	0	500.00
12/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
12/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	123	0	0	0	3,500.00
12/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1018	1	1	1	0.00
12/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	88	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1749	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
12/04/2018	R186 On 02-August-18			Bond Future	8.12	115.4379	115.5780	115.4379	313.00
12/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3192	3	3	3	0.00
12/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2256	2	2	2	2,270.00
12/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3237	3	3	3	0.00
12/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3146	3	3	3	0.00
12/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	350	0	0	0	2,270.00
12/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	959	1	1	1	0.00
12/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1417	1	1	1	0.00
12/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4506	5	5	5	0.00
12/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	922	1	1	1	0.00
12/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	941	1	1	1	0.00
12/04/2018	R186 On 01-November-18			Bond Future	8.16	117.5266	117.6701	117.5266	0.00
12/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3585	4	4	4	5,000.00
12/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3876	4	4	4	0.00
12/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6719	7	7	7	0.00
12/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1828	2	2	2	5,000.00
12/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3918	4	4	4	0.00
12/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3834	4	4	4	0.00
12/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1542	2	2	2	0.00
12/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	666	1	1	1	5,000.00
12/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3081	3	3	3	0.00
12/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1502	2	2	2	0.00
12/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1522	2	2	2	0.00
12/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1666	2	2	2	0.00
12/04/2018	R186 On 07-February-19			Bond Future	8.19	8.2100	114.7030	8.2100	0.00
12/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	68	0	0	0	0.00
12/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	129	0	0	0	0.00
12/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	191	0	0	0	0.00
12/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R197 On 03-May-18			Bond Future	309.35	309.3512	309.3543	309.3512	2,388.00
12/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	4914	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	4894	5	5	5	0.00
12/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	4904	5	5	5	0.00
12/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R202 On 03-May-18			Bond Future	248.97	248.9686	248.9743	248.9686	23,110.00
12/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	2022	2	2	2	0.00
12/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	2015	2	2	2	0.00
12/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	2008	2	2	2	0.00
12/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	524	1	1	1	0.00
12/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	518	1	1	1	0.00
12/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	521	1	1	1	0.00
12/04/2018	R204 On 03-May-18			Bond Future	6.76	103.7526	103.7614	103.7526	21,647.00
12/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1175	1	1	1	0.00
12/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1178	1	1	1	0.00
12/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1172	1	1	1	0.00
12/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	980	1	1	1	0.00
12/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	977	1	1	1	0.00
12/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	974	1	1	1	0.00
12/04/2018	R207 On 03-May-18			Bond Future	6.92	102.7362	102.7682	102.7362	23,504.00
12/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1035	1	1	1	0.00
12/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1019	1	1	1	0.00
12/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1004	1	1	1	0.00
12/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R208 On 03-May-18			Bond Future	7.15	99.6109	99.6629	99.6109	36,094.00
12/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1574	2	2	2	0.00
12/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1599	2	2	2	0.00
12/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1624	2	2	2	0.00
12/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R209 On 03-May-18			Bond Future	8.83	77.4217	77.6100	77.4217	88,093.00
12/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	6983	7	7	7	0.00
12/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9293	9	9	9	0.00
12/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7933	8	8	8	0.00
12/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12295	12	12	12	0.00
12/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6340	6	6	6	435.00
12/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6469	6	6	6	0.00
12/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3392	3	3	3	0.00
12/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7047	7	7	7	0.00
12/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6919	7	7	7	0.00
12/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2693	3	3	3	250.00
12/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4506	4	5	4	0.00
12/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1341	1	1	1	0.00
12/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	137	0	0	0	0.00
12/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
12/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	23	0	0	0	250.00
12/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	3	0	0	0	250.00
12/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	70	0	0	0	0.00
12/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	496	1	0	1	0.00
12/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
12/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	3	0	0	0	0.00
12/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
12/04/2018	R209 On 02-August-18			Bond Future	8.88	78.8058	78.9971	78.8058	833.00
12/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4725	5	5	5	0.00
12/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12609	12	13	12	0.00
12/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9066	9	9	9	0.00
12/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2479	2	2	2	5,000.00
12/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1970	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
12/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5972	6	6	6	435.00
12/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	940	1	1	1	500.00
12/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10031	10	10	10	0.00
12/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3608	3	4	3	0.00
12/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	870	1	1	1	5,000.00
12/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10087	10	10	10	0.00
12/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10144	10	10	10	0.00
12/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	97	0	0	0	0.00
12/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	102	0	0	0	0.00
12/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	542	1	1	1	0.00
12/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	100	0	0	0	0.00
12/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3992	4	4	4	0.00
12/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1864	2	2	2	0.00
12/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2303	2	2	2	500.00
12/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1221	1	1	1	500.00
12/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	161	0	0	0	435.00
12/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3831	4	4	4	0.00
12/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	27	0	0	0	435.00
12/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	827	1	1	1	5,000.00
12/04/2018	R209 On 01-November-18			Bond Future	8.92	77.0838	77.2791	77.0838	0.00
12/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76391	76	76	76	0.00
12/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76391	76	76	76	0.00
12/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7942	8	8	8	0.00
12/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76391	76	76	76	0.00
12/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4791	5	5	5	0.00
12/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7785	8	8	8	0.00
12/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11034	11	11	11	0.00
12/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	316	0	0	0	0.00
12/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	871	1	1	1	0.00
12/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	840	1	1	1	0.00
12/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1811	2	2	2	0.00
12/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2018	R209 On 07-February-19			Bond Future	8.96	8.9600	78.8155	8.9600	0.00
12/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	17	0	0	0	0.00
12/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	88	0	0	0	0.00
12/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	0	0.00
12/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	55	0	0	0	0.00
12/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R210 On 03-May-18			Bond Future	191.70	191.6943	191.6981	191.6943	2,159.00
12/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	238	0	0	0	0.00
12/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	248	0	0	0	0.00
12/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	258	0	0	0	0.00
12/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R212 On 03-May-18			Bond Future	155.55	155.5787	155.5527	155.5787	4,755.00
12/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1273	1	1	1	0.00
12/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1253	1	1	1	0.00
12/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1263	1	1	1	0.00
12/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R213 On 03-May-18			Bond Future	8.55	89.2291	89.3386	89.2291	45,155.00
12/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6731	7	7	7	0.00
12/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6794	7	7	7	0.00
12/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6857	7	7	7	0.00
12/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	1	0	0	0	0.00
12/04/2018	R213 On 02-August-18			Bond Future	8.59	90.8242	90.9353	90.8242	1.00
12/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4091	4	4	4	0.00
12/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4040	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
12/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	3990	4	4	4	0.00
12/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	870	1	1	1	0.00
12/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	887	1	1	1	0.00
12/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	854	1	1	1	0.00
12/04/2018	R213 On 01-November-18			Bond Future	8.63	8.6500	89.0347	8.6500	0.00
12/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	177	0	0	0	0.00
12/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	109	0	0	0	0.00
12/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	40	0	0	0	0.00
12/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R213 On 07-February-19			Bond Future	8.68	8.6900	90.8048	8.6900	0.00
12/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	19	0	0	0	0.00
12/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	87	0	0	0	0.00
12/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	154	0	0	0	0.00
12/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	0	0	0	0	0.00
12/04/2018	R214 On 03-May-18			Bond Future	8.94	77.3870	77.5869	77.3870	44,708.00
12/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7477	7	7	7	0.00
12/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7544	7	8	7	0.00
12/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7411	7	7	7	0.00
12/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R248 On 03-May-18			Bond Future	8.97	99.0420	99.3005	99.0420	90,928.00
12/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10095	10	10	10	0.00
12/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10011	10	10	10	0.00
12/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	9927	10	10	10	0.00
12/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	2	0	0	0	0.00
12/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	2	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
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