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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	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
04/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	2025 On 03-May-18			Bond Future	135.73	135.5578	135.7350	135.5578	1,033.00
04/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2515	2	3	2	0.00
04/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2525	2	3	2	0.00
04/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2535	2	3	2	0.00
04/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2025 On 02-August-18			Bond Future	136.87	136.6902	136.8700	136.6902	0.00
04/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	220	0	0	0	0.00
04/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	210	0	0	0	0.00
04/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	200	0	0	0	0.00
04/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2029 On 03-May-18			Bond Future	104.53	104.5258	104.5317	104.5258	1,370.00
04/04/2018	2029 On 02-August-18			Bond Future	106.47	106.4632	106.4688	106.4632	0.00
04/04/2018	2030 On 03-May-18			Bond Future	8.47	99.0851	98.6931	99.0851	95,577.00
04/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6988	7	7	7	0.00
04/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7117	8	7	8	0.00
04/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7052	7	7	7	0.00
04/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	5	0	0	0	0.00
04/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	4	0	0	0	0.00
04/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	5	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
04/04/2018	2030 On 02-August-18			Bond Future	8.50	96.9103	96.5114	96.9103	127.00
04/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6803	7	7	7	0.00
04/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2051	2	2	2	7,850.00
04/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3816	4	4	4	7,850.00
04/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6861	7	7	7	0.00
04/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7033	7	7	7	0.00
04/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6746	7	7	7	0.00
04/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	321	0	0	0	7,850.00
04/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	341	0	0	0	0.00
04/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	355	0	0	0	0.00
04/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	995	1	1	1	0.00
04/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	348	0	0	0	0.00
04/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1998	2	2	2	0.00
04/04/2018	2032 On 03-May-18			Bond Future	8.65	98.0574	97.6701	98.0574	60,218.00
04/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7775	8	8	8	0.00
04/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7844	8	8	8	0.00
04/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7913	8	8	8	0.00
04/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	4	0	0	0	0.00
04/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	5	0	0	0	0.00
04/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	5	0	0	0	0.00
04/04/2018	2032 On 02-August-18			Bond Future	8.68	99.8692	99.4753	99.8692	2.00
04/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7672	8	8	8	0.00
04/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7610	8	8	8	0.00
04/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7549	8	8	8	0.00
04/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	385	0	0	0	0.00
04/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	393	0	0	0	0.00
04/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	378	0	0	0	0.00
04/04/2018	2033 On 03-May-18			Bond Future	109.15	108.8639	109.1501	108.8639	6,055.00
04/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	1450	1	1	1	0.00
04/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	1440	1	1	1	0.00
04/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	1460	1	1	1	0.00
04/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00

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04/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2033 On 02-August-18			Bond Future	111.17	110.8818	111.1728	110.8818	1,515.00
04/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	1253	1	1	1	0.00
04/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	1233	1	1	1	0.00
04/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	1243	1	1	1	0.00
04/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2037 On 03-May-18			Bond Future	8.90	99.1322	98.6539	99.1322	46,828.00
04/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8771	9	9	9	0.00
04/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8922	9	9	9	0.00
04/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8847	9	9	9	0.00
04/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	7	0	0	0	0.00
04/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	8	0	0	0	0.00
04/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	7	0	0	0	0.00
04/04/2018	2037 On 02-August-18			Bond Future	8.94	96.7078	96.2211	96.7078	731.00
04/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8678	9	9	9	0.00
04/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8746	9	9	9	0.00
04/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8813	9	9	9	0.00
04/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	448	0	0	0	0.00
04/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	464	0	0	0	0.00
04/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	456	0	0	0	0.00
04/04/2018	2038 On 03-May-18			Bond Future	134.47	134.4617	134.4704	134.4617	8,991.00
04/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	2200	2	2	2	0.00
04/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	2190	2	2	2	0.00
04/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	2180	2	2	2	0.00
04/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2038 On 02-August-18			Bond Future	135.41	135.4011	135.4092	135.4011	0.00
04/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	869	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	859	1	1	1	0.00
04/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	879	1	1	1	0.00
04/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2040 On 03-May-18			Bond Future	8.97	103.2042	102.6865	103.2042	45,123.00
04/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9680	10	10	10	0.00
04/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	105	0	0	0	1,011.00
04/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9599	10	10	10	0.00
04/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1501	2	2	2	1,239.00
04/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9114	10	9	10	1,500.00
04/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	9760	10	10	10	0.00
04/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1201	1	1	1	0.00
04/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	8	0	0	0	0.00
04/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	12	0	0	0	0.00
04/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	8	0	0	0	0.00
04/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4725	4	5	4	0.00
04/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	8	0	0	0	0.00
04/04/2018	2040 On 02-August-18			Bond Future	9.01	100.6048	100.0778	100.6048	420.00
04/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9581	10	10	10	0.00
04/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9509	10	10	10	0.00
04/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9437	10	9	10	0.00
04/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	503	0	1	0	0.00
04/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	512	0	1	0	0.00
04/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	494	0	0	0	0.00
04/04/2018	2044 On 03-May-18			Bond Future	9.02	100.1339	99.6051	100.1339	27,123.00
04/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	9685	10	10	10	0.00
04/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9604	10	10	10	0.00
04/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9523	10	10	10	0.00
04/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	10	0	0	0	0.00
04/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	10	0	0	0	0.00
04/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	9	0	0	0	0.00

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04/04/2018	2044 On 02-August-18			Bond Future	9.06	97.6029	97.0647	97.6029	0.00
04/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9359	10	9	10	0.00
04/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9503	10	10	10	0.00
04/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9431	10	9	10	0.00
04/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	575	1	1	1	0.00
04/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	565	1	1	1	0.00
04/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	585	1	1	1	0.00
04/04/2018	2046 On 03-May-18			Bond Future	129.39	129.3791	129.3881	129.3791	10,874.00
04/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	1458	1	1	1	0.00
04/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	1438	1	1	1	0.00
04/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	1448	1	1	1	0.00
04/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2046 On 02-August-18			Bond Future	131.79	131.7773	131.7858	131.7773	0.00
04/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	3006	3	3	3	0.00
04/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	2996	3	3	3	0.00
04/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	3016	3	3	3	0.00
04/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2050 On 03-May-18			Bond Future	137.54	138.1390	137.5381	138.1390	9,788.00
04/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	1928	3	2	3	0.00
04/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	1918	3	2	3	0.00
04/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	1908	3	2	3	0.00
04/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2050 On 02-August-18			Bond Future	138.35	138.9666	138.3540	138.9666	0.00
04/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	814	1	1	1	0.00
04/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	824	1	1	1	0.00
04/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	834	1	1	1	0.00

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04/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
04/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	0	0	0	0	0.00
04/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	AL37 On 03-May-18			Index Future	589.14	590.4160	589.1420	590.4160	0.00
04/04/2018	AL37 On 02-August-18			Index Future	600.03	601.3260	600.0310	601.3260	0.00
04/04/2018	AL7T On 03-May-18			Index Future	694.27	696.4900	694.2730	696.4900	0.00
04/04/2018	AL7T On 02-August-18			Index Future	707.10	709.3600	707.1040	709.3600	0.00
04/04/2018	ALBI On 03-May-18			Index Future	635.39	637.9740	635.3860	637.9740	805.00
04/04/2018	ALBI On 02-August-18			Index Future	647.13	649.7630	647.1290	649.7630	0.00
04/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C044 On 31-January-44			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
04/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C333 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
04/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2018	EL28 On 03-May-18			Bond Future	132.75	132.7384	132.7541	132.7384	0.00
04/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
04/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
04/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	426	0	0	0	0.00
04/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	436	0	0	0	0.00
04/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	446	0	0	0	0.00
04/04/2018	EL28 On 02-August-18			Bond Future	135.21	135.1989	135.2142	135.1989	0.00
04/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	284	0	0	0	0.00
04/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	264	0	0	0	0.00
04/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	274	0	0	0	0.00
04/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
04/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
04/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES33 On 03-May-18			Bond Future	10.18	80.8318	80.4860	80.8318	9,466.00
04/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6243	7	6	7	0.00
04/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6358	7	6	7	0.00
04/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6300	7	6	7	0.00
04/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES33 On 02-August-18			Bond Future	10.26	82.3253	81.9735	82.3253	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
04/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5357	6	5	6	0.00
04/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5415	6	5	6	0.00
04/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5472	6	5	6	0.00
04/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
04/04/2018	ES42 On 03-May-18			Bond Future	10.38	84.2587	83.8185	84.2587	7,957.00
04/04/2018	ES42 On 02-August-18			Bond Future	10.45	85.8156	85.3675	85.8156	0.00
04/04/2018	GOVI On 03-May-18			GOVI	632.04	634.4630	632.0370	634.4630	474.00
04/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	417470	44	42	44	0.00
04/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	417670	44	42	44	0.00
04/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	417570	44	42	44	0.00
04/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
04/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
04/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
04/04/2018	GOVI On 02-August-18			GOVI	643.72	646.1870	643.7180	646.1870	0.00
04/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	380080	40	38	40	0.00
04/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	379980	40	38	40	0.00
04/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	380180	40	38	40	0.00
04/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
04/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
04/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
04/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2018	IGOV On 03-May-18			Index Future	263.78	263.8660	263.7750	263.8660	1,119.00
04/04/2018	IGOV On 02-August-18			Index Future	268.66	268.7570	268.6630	268.7570	0.00
04/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
04/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
04/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4300	100.4400	100.4300	0.00
04/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.3900	99.4100	99.3900	0.00
04/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.03	100.0100	100.0300	100.0100	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
04/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
04/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
04/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8100	98.8300	98.8100	0.00
04/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1400	99.1600	99.1400	0.00
04/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4600	99.4800	99.4600	0.00
04/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.81	99.7800	99.8100	99.7800	0.00
04/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.6500	100.6900	100.6500	0.00
04/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.36	98.3200	98.3600	98.3200	0.00
04/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.16	100.1200	100.1600	100.1200	0.00
04/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.60	95.5500	95.6000	95.5500	0.00
04/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.75	94.6800	94.7500	94.6800	0.00
04/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.86	93.7900	93.8600	93.7900	0.00
04/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.94	93.8700	93.9400	93.8700	0.00
04/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.06	95.9800	96.0600	95.9800	51.00
04/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.13	96.0400	96.1300	96.0400	0.00
04/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.24	97.1500	97.2400	97.1500	0.00
04/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.38	99.2700	99.3800	99.2700	0.00
04/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.57	100.4500	100.5700	100.4500	0.00
04/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.59	95.4500	95.5900	95.4500	0.00
04/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.87	99.7200	99.8700	99.7200	0.00
04/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.11	92.8700	93.1100	92.8700	0.00
04/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.02	89.7800	90.0200	89.7800	0.00
04/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.70	88.4400	88.7000	88.4400	0.00
04/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.83	90.5500	90.8300	90.5500	0.00
04/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.61	94.3200	94.6100	94.3200	0.00
04/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.11	92.8100	93.1100	92.8100	0.00
04/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.13	94.8400	95.1300	94.8400	0.00
04/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.82	98.5500	98.8200	98.5500	0.00
04/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.10	98.8400	99.1000	98.8400	0.00
04/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.22	93.9700	94.2200	93.9700	0.00
04/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.68	99.4400	99.6800	99.4400	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
04/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
04/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
04/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
04/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
04/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
04/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
04/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
04/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
04/04/2018	R023 On 03-May-18			Bond Future	7.44	102.8785	102.6524	102.8785	72,806.00
04/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3251	3	3	3	0.00
04/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3289	4	3	4	0.00
04/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3328	4	3	4	0.00
04/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6720	7	7	7	0.00
04/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
04/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	3	0	0	0	0.00
04/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	0	0	0.00
04/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	3	0	0	0	0.00
04/04/2018	R035 On 03-May-18			Bond Future	8.80	102.7986	102.3219	102.7986	78,610.00
04/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9009	9	9	9	0.00
04/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1392	2	1	2	1,000.00
04/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4173	5	4	5	0.00
04/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9085	10	9	10	0.00
04/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8934	9	9	9	0.00
04/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	13	0	0	0	0.00
04/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	325	0	0	0	1,000.00
04/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	13	0	0	0	0.00
04/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	12	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
04/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1802	2	2	2	0.00
04/04/2018	R035 On 02-August-18			Bond Future	8.83	104.6982	104.2130	104.6982	3.00
04/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6366	7	6	7	0.00
04/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6482	7	6	7	0.00
04/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6424	7	6	7	0.00
04/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1430	1	1	1	0.00
04/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1452	1	1	1	0.00
04/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1474	1	1	1	0.00
04/04/2018	R186 On 03-May-18			Bond Future	8.07	119.1889	118.8538	119.1889	191,617.00
04/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5600	6	6	6	0.00
04/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7885	8	8	8	1,093.00
04/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12860	13	13	13	0.00
04/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5537	6	6	6	0.00
04/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4106	4	4	4	0.00
04/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2955	3	3	3	0.00
04/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1596	2	2	2	0.00
04/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	275	0	0	0	500.00
04/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10589	11	11	11	0.00
04/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7211	8	7	8	0.00
04/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5101	5	5	5	0.00
04/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4168	4	4	4	0.00
04/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10412	11	10	11	0.00
04/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2107	2	2	2	0.00
04/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5475	6	5	6	0.00
04/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2380	3	2	3	0.00
04/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	615	1	1	1	0.00
04/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2664	3	3	3	0.00
04/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	35	0	0	0	0.00
04/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	111	0	0	0	3,500.00
04/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	391	0	0	0	3,500.00
04/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	37	0	0	0	0.00
04/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	0	0	0.00
04/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	9	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
04/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	14	0	0	0	4,745.00
04/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
04/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	243	0	0	0	500.00
04/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
04/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	188	0	0	0	3,500.00
04/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1082	1	1	1	0.00
04/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	145	0	0	0	0.00
04/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	9	0	0	0	0.00
04/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1760	2	2	2	0.00
04/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	8	0	0	0	0.00
04/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R186 On 02-August-18			Bond Future	8.09	116.0911	115.7503	116.0911	291.00
04/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3375	4	3	4	0.00
04/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2425	3	2	3	1,470.00
04/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3329	4	3	4	0.00
04/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	420	0	0	0	1,470.00
04/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3421	4	3	4	0.00
04/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1415	1	1	1	0.00
04/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4404	4	4	4	0.00
04/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	969	1	1	1	0.00
04/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	934	1	1	1	0.00
04/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	951	1	1	1	0.00
04/04/2018	R186 On 01-November-18			Bond Future	8.12	118.2614	117.9145	118.2614	0.00
04/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3783	4	4	4	5,000.00
04/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4079	4	4	4	0.00
04/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6945	7	7	7	0.00
04/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4037	4	4	4	0.00
04/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1976	2	2	2	5,000.00
04/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4122	4	4	4	0.00
04/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	647	1	1	1	5,000.00
04/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1500	1	2	1	0.00
04/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2985	3	3	3	0.00
04/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1462	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1481	1	1	1	0.00
04/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1620	1	2	1	0.00
04/04/2018	R197 On 03-May-18			Bond Future	310.27	310.2599	310.2681	310.2599	2,388.00
04/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	5828	6	6	6	0.00
04/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	5808	6	6	6	0.00
04/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	5818	6	6	6	0.00
04/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R202 On 03-May-18			Bond Future	249.26	249.2410	249.2576	249.2410	23,110.00
04/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	2372	2	2	2	0.00
04/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	2364	2	2	2	0.00
04/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	2357	2	2	2	0.00
04/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	590	1	1	1	0.00
04/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	584	1	1	1	0.00
04/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	587	1	1	1	0.00
04/04/2018	R204 On 03-May-18			Bond Future	6.67	103.8584	103.8184	103.8584	21,667.00
04/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1390	1	1	1	0.00
04/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1393	1	1	1	0.00
04/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1386	1	1	1	0.00
04/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1138	1	1	1	0.00
04/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	1135	1	1	1	0.00
04/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	1132	1	1	1	0.00
04/04/2018	R207 On 03-May-18			Bond Future	6.84	102.9939	102.8982	102.9939	23,553.00
04/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1165	1	1	1	0.00
04/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1149	1	1	1	0.00
04/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1134	1	1	1	0.00
04/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R207 On 03-May-18	7.58	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
04/04/2018	R208 On 03-May-18			Bond Future	7.09	99.9884	99.8266	99.9884	35,684.00
04/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1738	2	2	2	0.00
04/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1763	2	2	2	0.00
04/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1788	2	2	2	0.00
04/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	0	0	0.00
04/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	0	0	0.00
04/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	2	0	0	0	0.00
04/04/2018	R209 On 03-May-18			Bond Future	8.83	78.0743	77.6715	78.0743	87,148.00
04/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7050	7	7	7	0.00
04/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9355	10	9	10	0.00
04/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7997	8	8	8	0.00
04/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12356	13	12	13	0.00
04/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6410	7	6	7	435.00
04/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6539	7	7	7	0.00
04/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3516	4	4	4	0.00
04/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7113	8	7	8	0.00
04/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6986	7	7	7	0.00
04/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2841	3	3	3	250.00
04/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4600	5	5	5	0.00
04/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1533	2	2	2	0.00
04/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	7	0	0	0	0.00
04/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	223	0	0	0	0.00
04/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	6	0	0	0	0.00
04/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	2	0	0	0	11,067.00
04/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	55	0	0	0	250.00
04/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	11	0	0	0	250.00
04/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	132	0	0	0	0.00
04/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	627	1	1	1	0.00
04/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	6	0	0	0	0.00
04/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
04/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	12	0	0	0	0.00
04/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
04/04/2018	R209 On 02-August-18			Bond Future	8.86	79.5170	79.1070	79.5170	816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4885	5	5	5	0.00
04/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12723	13	13	13	0.00
04/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9190	10	9	10	0.00
04/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2634	3	3	3	5,000.00
04/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2114	2	2	2	0.00
04/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6127	6	6	6	435.00
04/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1049	1	1	1	500.00
04/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10151	11	10	11	0.00
04/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3770	4	4	4	0.00
04/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	975	1	1	1	5,000.00
04/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10208	11	10	11	0.00
04/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10264	11	10	11	0.00
04/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	107	0	0	0	0.00
04/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	113	0	0	0	0.00
04/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	586	1	1	1	0.00
04/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	110	0	0	0	0.00
04/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3988	4	4	4	0.00
04/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1910	2	2	2	0.00
04/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2337	2	2	2	500.00
04/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1273	1	1	1	500.00
04/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	175	0	0	0	435.00
04/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3830	4	4	4	0.00
04/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	31	0	0	0	435.00
04/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	877	1	1	1	5,000.00
04/04/2018	R209 On 01-November-18			Bond Future	8.89	77.8549	77.4374	77.8549	0.00
04/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76550	77	77	77	0.00
04/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76550	77	77	77	0.00
04/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8103	8	8	8	0.00
04/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76550	77	77	77	0.00
04/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4999	5	5	5	0.00
04/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11193	12	11	12	0.00
04/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7953	8	8	8	0.00
04/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	881	1	1	1	0.00
04/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	317	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
04/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	842	1	1	1	0.00
04/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1860	2	2	2	0.00
04/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R210 On 03-May-18			Bond Future	192.53	192.5183	192.5288	192.5183	2,159.00
04/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	1069	1	1	1	0.00
04/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	1079	1	1	1	0.00
04/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	1089	1	1	1	0.00
04/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R212 On 03-May-18			Bond Future	156.31	156.3072	156.3109	156.3072	4,755.00
04/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	2031	2	2	2	0.00
04/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	2011	2	2	2	0.00
04/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	2021	2	2	2	0.00
04/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
04/04/2018	R213 On 03-May-18			Bond Future	8.54	89.7879	89.4369	89.7879	44,803.00
04/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6832	7	7	7	0.00
04/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6895	7	7	7	0.00
04/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6958	7	7	7	0.00
04/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	4	0	0	0	0.00
04/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	4	0	0	0	0.00
04/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	4	0	0	0	0.00
04/04/2018	R213 On 02-August-18			Bond Future	8.57	91.4469	91.0899	91.4469	1.00
04/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4277	5	4	5	0.00
04/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4227	4	4	4	0.00
04/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4177	4	4	4	0.00
04/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	902	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	918	1	1	1	0.00
04/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	886	1	1	1	0.00
04/04/2018	R214 On 03-May-18			Bond Future	8.96	77.9608	77.4941	77.9608	45,641.00
04/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7391	8	7	8	0.00
04/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7457	8	7	8	0.00
04/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7325	8	7	8	0.00
04/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	9	0	0	0	0.00
04/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	8	0	0	0	0.00
04/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	8	0	0	0	0.00
04/04/2018	R248 On 03-May-18			Bond Future	8.98	99.7835	99.2311	99.7835	90,932.00
04/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10033	11	10	11	0.00
04/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	9950	11	10	11	0.00
04/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	9867	10	10	10	0.00
04/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	11	0	0	0	0.00
04/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	11	0	0	0	0.00
04/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	10	0	0	0	0.00