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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	2025 On 07-February-19			Bond Future	132.38	132.3044	132.3841	132.3044	355.00
04/12/2018	2025 On 02-May-19			Bond Future	134.74	134.6605	134.7408	134.6605	0.00
04/12/2018	2025 On 01-August-19			Bond Future	137.40	137.3161	137.3960	137.3161	0.00
04/12/2018	2029 On 07-February-19			Bond Future	100.30	100.2936	100.2967	100.2936	2,954.00
04/12/2018	2029 On 02-May-19			Bond Future	101.01	101.0066	101.0092	101.0066	0.00
04/12/2018	2029 On 01-August-19			Bond Future	103.03	103.0336	103.0348	103.0336	0.00
04/12/2018	2030 On 07-February-19			Bond Future	9.41	90.7904	90.7299	90.7904	55,285.00
04/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	2395	2	2	2	4,000.00
04/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	729	1	1	1	4,000.00
04/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	71	0	0	0	0.00
04/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4979	5	5	5	0.00
04/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	260	0	0	0	1,320.00
04/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	75	0	0	0	0.00
04/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	79	0	0	0	0.00
04/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	2061	2	2	2	1,320.00
04/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	1333	1	1	1	0.00
04/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	104	0	0	0	0.00
04/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	3569	4	4	4	0.00
04/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	4750	5	5	5	0.00
04/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1408	1	1	1	0.00
04/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5131	5	5	5	0.00
04/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	884	1	1	1	0.00
04/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5195	5	5	5	0.00

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04/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	5260	5	5	5	0.00
04/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	184	0	0	0	4,000.00
04/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2208	2	2	2	0.00
04/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	724	1	1	1	0.00
04/12/2018	2030 On 02-May-19			Bond Future	9.47	92.3870	92.3249	92.3870	0.00
04/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1906	2	2	2	0.00
04/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	5148	5	5	5	0.00
04/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1967	2	2	2	0.00
04/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	723	1	1	1	3,000.00
04/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1936	2	2	2	3,000.00
04/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2372	2	2	2	0.00
04/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2341	2	2	2	0.00
04/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4357	4	4	4	0.00
04/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	764	1	1	1	3,000.00
04/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2404	2	2	2	0.00
04/12/2018	2030 On 01-August-19			Bond Future	9.53	90.2146	90.1499	90.2146	0.00
04/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	4095	4	4	4	0.00
04/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	4135	4	4	4	0.00
04/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	4055	4	4	4	0.00
04/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	1772	2	2	2	0.00
04/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	1810	2	2	2	0.00
04/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	1791	2	2	2	0.00
04/12/2018	2032 On 07-February-19			Bond Future	9.63	92.9465	92.8814	92.9465	42,380.00
04/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	80	0	0	0	0.00
04/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	76	0	0	0	0.00
04/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	72	0	0	0	0.00
04/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	5930	6	6	6	0.00
04/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6001	6	6	6	0.00
04/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	5860	6	6	6	0.00
04/12/2018	2032 On 02-May-19			Bond Future	9.69	90.4240	90.3572	90.4240	0.00
04/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	2107	2	2	2	0.00
04/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	2141	2	2	2	0.00
04/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	2174	2	2	2	0.00

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04/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2565	3	3	3	0.00
04/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2634	3	3	3	0.00
04/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2599	3	3	3	0.00
04/12/2018	2032 On 01-August-19			Bond Future	9.74	92.2182	92.1488	92.2182	0.00
04/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	4373	4	4	4	0.00
04/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	4330	4	4	4	0.00
04/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	4288	4	4	4	0.00
04/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2017	2	2	2	0.00
04/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	1973	2	2	2	0.00
04/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	1995	2	2	2	0.00
04/12/2018	2033 On 07-February-19			Bond Future	102.48	102.4785	102.4819	102.4785	6,770.00
04/12/2018	2033 On 02-May-19			Bond Future	103.16	103.1580	103.1609	103.1580	0.00
04/12/2018	2033 On 01-August-19			Bond Future	105.23	105.2281	105.2295	105.2281	0.00
04/12/2018	2037 On 07-February-19			Bond Future	9.82	89.2946	89.2607	89.2946	57,016.00
04/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	109	0	0	0	0.00
04/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	121	0	0	0	0.00
04/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	115	0	0	0	0.00
04/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	6286	6	6	6	0.00
04/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	6129	6	6	6	0.00
04/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	6207	6	6	6	0.00
04/12/2018	2037 On 02-May-19			Bond Future	9.87	90.8649	90.8300	90.8649	0.00
04/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	2446	2	2	2	0.00
04/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	2409	2	2	2	0.00
04/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	2483	3	2	3	0.00
04/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3050	3	3	3	0.00
04/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3011	3	3	3	0.00
04/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	2972	3	3	3	0.00
04/12/2018	2037 On 01-August-19			Bond Future	9.93	88.4120	88.3750	88.4120	0.00
04/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4857	5	5	5	0.00
04/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4951	5	5	5	0.00
04/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4904	5	5	5	0.00
04/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2207	2	2	2	0.00

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04/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2183	2	2	2	0.00
04/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2232	2	2	2	0.00
04/12/2018	2038 On 07-February-19			Bond Future	120.05	119.8624	120.0475	119.8624	9,912.00
04/12/2018	2038 On 02-May-19			Bond Future	122.18	121.9967	122.1847	121.9967	0.00
04/12/2018	2038 On 01-August-19			Bond Future	124.58	124.3925	124.5823	124.3925	0.00
04/12/2018	2040 On 07-February-19			Bond Future	9.89	92.5899	92.5113	92.5899	32,426.00
04/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	115	0	0	0	0.00
04/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	128	0	0	0	0.00
04/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	121	0	0	0	0.00
04/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	6789	7	7	7	0.00
04/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	6875	7	7	7	0.00
04/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	6704	7	7	7	0.00
04/12/2018	2040 On 02-May-19			Bond Future	9.94	94.2182	94.1378	94.2182	0.00
04/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	2693	3	3	3	0.00
04/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	4056	4	4	4	1,150.00
04/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1605	2	2	2	1,150.00
04/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	2653	3	3	3	0.00
04/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	2612	3	3	3	0.00
04/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3091	3	3	3	0.00
04/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3133	3	3	3	0.00
04/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	4472	4	4	4	0.00
04/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3050	3	3	3	0.00
04/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2007	2	2	2	0.00
04/12/2018	2040 On 01-August-19			Bond Future	10.00	91.5815	91.4980	91.5815	0.00
04/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	5246	5	5	5	0.00
04/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	5296	5	5	5	0.00
04/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	5346	5	5	5	0.00
04/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2370	2	2	2	0.00
04/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2422	2	2	2	0.00
04/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2396	2	2	2	0.00
04/12/2018	2044 On 07-February-19			Bond Future	9.90	89.8356	89.6696	89.8356	37,155.00

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04/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	147	0	0	0	0.00
04/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	155	0	0	0	0.00
04/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	139	0	0	0	0.00
04/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	6756	7	7	7	0.00
04/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	6669	7	7	7	0.00
04/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	6583	6	7	6	0.00
04/12/2018	2044 On 02-May-19			Bond Future	9.96	91.4154	91.2461	91.4154	0.00
04/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	2684	3	3	3	0.00
04/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	2767	3	3	3	0.00
04/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	2725	3	3	3	0.00
04/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3096	3	3	3	0.00
04/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3137	3	3	3	0.00
04/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3180	3	3	3	0.00
04/12/2018	2044 On 01-August-19			Bond Future	10.01	88.8483	88.6742	88.8483	0.00
04/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	5431	6	5	6	0.00
04/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	5380	5	5	5	0.00
04/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	5482	6	5	6	0.00
04/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2460	2	2	2	0.00
04/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2433	2	2	2	0.00
04/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2407	2	2	2	0.00
04/12/2018	2046 On 07-February-19			Bond Future	114.50	113.5315	114.5000	113.5315	12,458.00
04/12/2018	2046 On 02-May-19			Bond Future	114.85	113.8674	114.8523	113.8674	0.00
04/12/2018	2046 On 01-August-19			Bond Future	117.16	116.1525	117.1556	116.1525	0.00
04/12/2018	2050 On 07-February-19			Bond Future	117.06	117.0594	117.0635	117.0594	10,349.00
04/12/2018	2050 On 02-May-19			Bond Future	119.15	119.1441	119.1475	119.1441	0.00
04/12/2018	2050 On 01-August-19			Bond Future	119.72	119.7164	119.7183	119.7164	0.00
04/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2018	AL37 On 07-February-19			Index Future	609.65	609.5230	609.6470	609.5230	0.00
04/12/2018	AL37 On 02-May-19			Index Future	620.36	620.2390	620.3630	620.2390	0.00
04/12/2018	AL37 On 01-August-19			Index Future	632.65	632.5380	632.6540	632.5380	0.00
04/12/2018	AL7T On 07-February-19			Index Future	704.24	704.2270	704.2430	704.2270	0.00
04/12/2018	AL7T On 02-May-19			Index Future	716.62	716.6090	716.6210	716.6090	0.00
04/12/2018	AL7T On 01-August-19			Index Future	730.82	730.8180	730.8200	730.8180	0.00
04/12/2018	ALBI On 07-February-19			Index Future	638.64	638.9860	638.6430	638.9860	910.00
04/12/2018	ALBI On 02-May-19			Index Future	649.87	650.2200	649.8680	650.2200	0.00
04/12/2018	ALBI On 01-August-19			Index Future	662.75	663.1130	662.7450	663.1130	0.00
04/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2018	ES33 On 07-February-19			Bond Future	11.04	77.7529	77.7303	77.7529	494.00
04/12/2018	ES33 On 02-May-19			Bond Future	11.13	75.3286	75.3052	75.3286	0.00
04/12/2018	ES33 On 01-August-19			Bond Future	11.23	76.8233	76.7982	76.8233	0.00
04/12/2018	ES42 On 07-February-19			Bond Future	11.27	79.9655	79.9055	79.9655	5,169.00
04/12/2018	ES42 On 02-May-19			Bond Future	11.37	77.1110	77.0494	77.1110	0.00
04/12/2018	ES42 On 01-August-19			Bond Future	11.46	78.6415	78.5775	78.6415	0.00
04/12/2018	GOVI On 07-February-19			GOVI	632.15	632.5030	632.1460	632.5030	452.00
04/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	343640	34	34	34	0.00
04/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	343740	34	34	34	0.00
04/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	343840	34	34	34	0.00
04/12/2018	GOVI On 02-May-19			GOVI	643.26	643.6230	643.2560	643.6230	0.00
04/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	46240	4	5	4	0.00
04/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	46040	4	5	4	0.00
04/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	46140	4	5	4	0.00
04/12/2018	GOVI On 01-August-19			GOVI	656.00	656.3850	656.0010	656.3850	0.00
04/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	173110	18	17	18	0.00
04/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	173210	18	17	18	0.00
04/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	173310	18	17	18	0.00
04/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
04/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
04/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2018	IGOV On 07-February-19			Index Future	253.56	253.4090	253.5580	253.4090	528.00
04/12/2018	IGOV On 02-May-19			Index Future	258.07	257.9210	258.0710	257.9210	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2018	IGOV On 01-August-19			Index Future	263.25	263.0950	263.2450	263.0950	0.00
04/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
04/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
04/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
04/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9400	99.9300	99.9400	0.00
04/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
04/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
04/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
04/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9400	101.9300	101.9400	0.00
04/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.93	102.9400	102.9300	102.9400	0.00
04/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.00	99.0100	99.0000	99.0100	0.00
04/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.63	102.6400	102.6300	102.6400	0.00
04/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.68	99.7000	99.6800	99.7000	0.00
04/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.53	96.5600	96.5300	96.5600	0.00
04/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.77	95.8000	95.7700	95.8000	0.00
04/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.96	95.0000	94.9600	95.0000	0.00
04/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.14	95.1800	95.1400	95.1800	0.00
04/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.34	97.3800	97.3400	97.3800	51.00
04/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.48	97.5100	97.4800	97.5100	0.00
04/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.67	98.7000	98.6700	98.7000	0.00
04/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.59	102.6200	102.5900	102.6200	0.00
04/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.83	103.8600	103.8300	103.8600	0.00
04/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.20	97.2300	97.2000	97.2300	0.00
04/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.24	103.2700	103.2400	103.2700	0.00
04/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.74	98.7700	98.7400	98.7700	0.00
04/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.45	95.4900	95.4500	95.4900	0.00
04/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.47	92.5200	92.4700	92.5200	0.00
04/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.22	91.2800	91.2200	91.2800	0.00
04/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.40	93.4700	93.4000	93.4700	0.00
04/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.21	97.2800	97.2100	97.2800	0.00
04/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.81	95.8800	95.8100	95.8800	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
04/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.92	97.9900	97.9200	97.9900	0.00
04/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.40	103.4700	103.4000	103.4700	0.00
04/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.78	103.8500	103.7800	103.8500	0.00
04/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.32	97.3900	97.3200	97.3900	0.00
04/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.50	104.5500	104.5000	104.5500	0.00
04/12/2018	IS10 On 19-September-28			Interest Rate Swap	98.10	98.1400	98.1000	98.1400	0.00
04/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
04/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
04/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
04/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
04/12/2018	R023 On 07-February-19			Bond Future	8.24	101.8504	101.8700	101.8504	62,183.00
04/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7435	7	7	7	0.00
04/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7496	7	7	7	0.00
04/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7465	7	7	7	0.00
04/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R023 On 02-May-19			Bond Future	8.27	99.7114	99.7308	99.7114	0.00
04/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1270	1	1	1	0.00
04/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1250	1	1	1	0.00
04/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1229	1	1	1	0.00
04/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	689	1	1	1	0.00
04/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	700	1	1	1	0.00
04/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	678	1	1	1	0.00
04/12/2018	R023 On 01-August-19			Bond Future	8.29	101.6895	101.7078	101.6895	0.00
04/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2519	3	3	3	0.00
04/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2566	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2542	3	3	3	0.00
04/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	605	1	1	1	0.00
04/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	600	1	1	1	0.00
04/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	611	1	1	1	0.00
04/12/2018	R035 On 07-February-19			Bond Future	9.75	97.0401	97.0068	97.0401	71,612.00
04/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	90	0	0	0	0.00
04/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	99	0	0	0	0.00
04/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	95	0	0	0	0.00
04/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	6325	6	6	6	0.00
04/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	6246	6	6	6	0.00
04/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	6405	6	6	6	0.00
04/12/2018	R035 On 02-May-19			Bond Future	9.81	94.2459	94.2116	94.2459	0.00
04/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	2426	2	2	2	0.00
04/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	2463	2	2	2	0.00
04/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	2389	2	2	2	0.00
04/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	2961	3	3	3	0.00
04/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	2884	3	3	3	0.00
04/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	2923	3	3	3	0.00
04/12/2018	R035 On 01-August-19			Bond Future	9.86	96.1158	96.0794	96.1158	0.00
04/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4983	5	5	5	0.00
04/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4935	5	5	5	0.00
04/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4889	5	5	5	0.00
04/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2234	2	2	2	0.00
04/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2259	2	2	2	0.00
04/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2211	2	2	2	0.00
04/12/2018	R186 On 07-February-19			Bond Future	8.94	110.1346	110.1690	110.1346	70,116.00
04/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	2125	2	2	2	3,000.00
04/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2551	3	3	3	0.00
04/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2913	3	3	3	6,000.00
04/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	69	0	0	0	0.00
04/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	282	0	0	0	1,000.00
04/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	3483	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	72	0	0	0	0.00
04/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1736	2	2	2	0.00
04/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5628	6	6	6	0.00
04/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	747	1	1	1	1,170.00
04/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	2419	2	2	2	1,170.00
04/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	2249	2	2	2	3,000.00
04/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	76	0	0	0	0.00
04/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	113	0	0	0	210.00
04/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5523	5	6	5	0.00
04/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4418	4	4	4	0.00
04/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	570	1	1	1	0.00
04/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1757	2	2	2	0.00
04/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	80	0	0	0	1,000.00
04/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	511	1	1	1	0.00
04/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	267	0	0	0	5,000.00
04/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4535	5	5	5	0.00
04/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	3963	4	4	4	0.00
04/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	2912	3	3	3	0.00
04/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	809	1	1	1	1,000.00
04/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4477	5	4	5	0.00
04/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	75	0	0	0	1,170.00
04/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	377	0	0	0	0.00
04/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	471	0	0	0	5,000.00
04/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	620	1	1	1	0.00
04/12/2018	R186 On 02-May-19			Bond Future	9.00	112.0713	112.1057	112.0713	3,050.00
04/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	1013	1	1	1	3,250.00
04/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	2009	2	2	2	0.00
04/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1978	2	2	2	0.00
04/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	6307	6	6	6	0.00
04/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4837	5	5	5	0.00
04/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2944	3	3	3	200.00
04/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5803	6	6	6	0.00
04/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2754	3	3	3	3,250.00
04/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1947	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
04/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1916	2	2	2	7,000.00
04/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1363	1	1	1	7,500.00
04/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	6081	6	6	6	0.00
04/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	951	1	1	1	90.00
04/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	1124	1	1	1	200.00
04/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2575	3	3	3	90.00
04/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	724	1	1	1	7,000.00
04/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	1889	2	2	2	0.00
04/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3605	4	4	4	0.00
04/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1218	1	1	1	0.00
04/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	2829	3	3	3	0.00
04/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2487	3	2	3	0.00
04/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3125	3	3	3	0.00
04/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1836	2	2	2	0.00
04/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1412	1	1	1	0.00
04/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	420	0	0	0	3,250.00
04/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	629	1	1	1	7,000.00
04/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	381	0	0	0	200.00
04/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	463	0	0	0	90.00
04/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3012	3	3	3	0.00
04/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1310	1	1	1	0.00
04/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	1863	2	2	2	0.00
04/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1810	2	2	2	0.00
04/12/2018	R186 On 01-August-19			Bond Future	9.04	108.9922	109.0256	108.9922	0.00
04/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	667	1	1	1	6,000.00
04/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2402	2	2	2	6,000.00
04/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	4058	4	4	4	0.00
04/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	4137	4	4	4	0.00
04/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	6387	6	6	6	0.00
04/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	4097	4	4	4	0.00
04/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1424	1	1	1	0.00
04/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1410	1	1	1	0.00
04/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	806	1	1	1	6,000.00
04/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1438	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
04/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2355	2	2	2	0.00
04/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	4896	5	5	5	0.00
04/12/2018	R197 On 07-February-19			Bond Future	299.02	299.0097	299.0163	299.0097	2,355.00
04/12/2018	R197 On 02-May-19			Bond Future	304.34	304.3342	304.3394	304.3342	0.00
04/12/2018	R197 On 01-August-19			Bond Future	302.88	302.8813	302.8821	302.8813	0.00
04/12/2018	R202 On 07-February-19			Bond Future	231.02	231.2854	231.0225	231.2854	8,990.00
04/12/2018	R202 On 02-May-19			Bond Future	235.14	235.4040	235.1354	235.4040	0.00
04/12/2018	R202 On 01-August-19			Bond Future	235.83	236.1123	235.8347	236.1123	0.00
04/12/2018	R207 On 07-February-19			Bond Future	5.88	101.7799	101.7651	101.7799	15,739.00
04/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	577	1	1	1	0.00
04/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	569	1	1	1	0.00
04/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	560	1	1	1	0.00
04/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 02-May-19			Bond Future	5.28	103.5697	103.5541	103.5697	0.00
04/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1565	2	2	2	0.00
04/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1578	2	2	2	0.00
04/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1571	2	2	2	0.00
04/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 01-August-19			Bond Future	3.67	101.9819	101.9644	101.9819	0.00
04/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1604	2	2	2	0.00
04/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1609	2	2	2	0.00
04/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1613	2	2	2	0.00
04/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
04/12/2018	R208 On 07-February-19			Bond Future	7.15	101.7274	101.7159	101.7274	17,015.00
04/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	146	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
04/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	136	0	0	0	0.00
04/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	127	0	0	0	0.00
04/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	280	0	0	0	0.00
04/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	301	0	0	0	0.00
04/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	290	0	0	0	0.00
04/12/2018	R208 On 02-May-19			Bond Future	7.08	100.1151	100.1029	100.1151	0.00
04/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1699	2	2	2	0.00
04/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1714	2	2	2	0.00
04/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1729	2	2	2	0.00
04/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	68	0	0	0	0.00
04/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	71	0	0	0	0.00
04/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	70	0	0	0	0.00
04/12/2018	R208 On 01-August-19			Bond Future	6.92	102.1014	102.0874	102.1014	0.00
04/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1958	2	2	2	0.00
04/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1945	2	2	2	0.00
04/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1931	2	2	2	0.00
04/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	69	0	0	0	0.00
04/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	66	0	0	0	0.00
04/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	67	0	0	0	0.00
04/12/2018	R209 On 07-February-19			Bond Future	9.69	73.8656	73.8365	73.8656	120,161.00
04/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	109	0	0	0	0.00
04/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	159	0	0	0	4,000.00
04/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	1014	1	1	1	4,000.00
04/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	104	0	0	0	0.00
04/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	3654	4	4	4	0.00
04/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	114	0	0	0	0.00
04/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	5138	5	5	5	0.00
04/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	1983	2	2	2	0.00
04/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	4552	5	5	5	0.00
04/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	5071	5	5	5	0.00
04/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	441	0	0	0	4,000.00
04/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5005	5	5	5	0.00
04/12/2018	R209 On 02-May-19			Bond Future	9.74	72.0153	71.9853	72.0153	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
04/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	2139	2	2	2	0.00
04/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	3060	3	3	3	760.00
04/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	2107	2	2	2	0.00
04/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	1186	1	1	1	760.00
04/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	2171	2	2	2	0.00
04/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	5463	0	5	0	0.00
04/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	6469	6	6	6	0.00
04/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	602	1	1	1	760.00
04/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2480	2	2	2	0.00
04/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	1715	2	2	2	0.00
04/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	801	0	1	0	11,560.00
04/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	3744	4	4	4	0.00
04/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2447	2	2	2	0.00
04/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2415	2	2	2	0.00
04/12/2018	R209 On 01-August-19			Bond Future	9.78	73.4442	73.4126	73.4442	0.00
04/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	4218	4	4	4	0.00
04/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	4298	4	4	4	0.00
04/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	4258	4	4	4	0.00
04/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	1921	2	2	2	0.00
04/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	1942	2	2	2	0.00
04/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	1901	2	2	2	0.00
04/12/2018	R210 On 07-February-19			Bond Future	186.57	186.7179	186.5716	186.7179	3,308.00
04/12/2018	R210 On 02-May-19			Bond Future	187.34	187.4870	187.3372	187.4870	0.00
04/12/2018	R210 On 01-August-19			Bond Future	191.09	191.2496	191.0940	191.2496	0.00
04/12/2018	R212 On 07-February-19			Bond Future	155.77	155.7665	155.7698	155.7665	4,976.00
04/12/2018	R212 On 02-May-19			Bond Future	158.54	158.5404	158.5429	158.5404	0.00
04/12/2018	R212 On 01-August-19			Bond Future	161.65	161.6508	161.6510	161.6508	0.00
04/12/2018	R213 On 07-February-19			Bond Future	9.51	85.4461	85.3870	85.4461	32,397.00
04/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	60	0	0	0	0.00
04/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	63	0	0	0	0.00
04/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	66	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
04/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	5394	5	5	5	0.00
04/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	5329	5	5	5	0.00
04/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	5458	5	5	5	0.00
04/12/2018	R213 On 02-May-19			Bond Future	9.57	83.3990	83.3383	83.3990	0.00
04/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1960	2	2	2	0.00
04/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1930	2	2	2	0.00
04/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1900	2	2	2	0.00
04/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2402	2	2	2	0.00
04/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2433	2	2	2	0.00
04/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2370	2	2	2	0.00
04/12/2018	R213 On 01-August-19			Bond Future	9.62	85.0536	84.9905	85.0536	0.00
04/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	4031	4	4	4	0.00
04/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	4070	4	4	4	0.00
04/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	4109	4	4	4	0.00
04/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1836	2	2	2	0.00
04/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	1874	2	2	2	0.00
04/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1855	2	2	2	0.00
04/12/2018	R214 On 07-February-19			Bond Future	9.87	72.9924	72.9280	72.9924	29,921.00
04/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	78	0	0	0	0.00
04/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	83	0	0	0	0.00
04/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	74	0	0	0	0.00
04/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	6084	6	6	6	0.00
04/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	6011	6	6	6	0.00
04/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	5939	6	6	6	0.00
04/12/2018	R214 On 02-May-19			Bond Future	9.91	70.9799	70.9139	70.9799	0.00
04/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	2254	2	2	2	0.00
04/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	2188	2	2	2	0.00
04/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	2221	2	2	2	0.00
04/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	2587	3	3	3	0.00
04/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	2553	3	3	3	0.00
04/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	2621	3	3	3	0.00
04/12/2018	R214 On 01-August-19			Bond Future	9.96	72.3881	72.3197	72.3881	0.00
04/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	4396	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
04/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	4437	4	4	4	0.00
04/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	4355	4	4	4	0.00
04/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2043	2	2	2	0.00
04/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2022	2	2	2	0.00
04/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2001	2	2	2	0.00
04/12/2018	R248 On 07-February-19			Bond Future	9.89	93.3159	93.1895	93.3159	109,099.00
04/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	92	0	0	0	0.00
04/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	82	0	0	0	0.00
04/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	87	0	0	0	0.00
04/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	7811	8	8	8	0.00
04/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	7623	8	8	8	0.00
04/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	7717	8	8	8	0.00
04/12/2018	R248 On 02-May-19			Bond Future	9.94	90.5197	90.3906	90.5197	0.00
04/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2851	3	3	3	0.00
04/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	2808	3	3	3	0.00
04/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2894	3	3	3	0.00
04/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3197	3	3	3	0.00
04/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3111	3	3	3	0.00
04/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3154	3	3	3	0.00
04/12/2018	R248 On 01-August-19			Bond Future	9.98	92.3156	92.1827	92.3156	0.00
04/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	5571	6	6	6	0.00
04/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	5519	6	6	6	0.00
04/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	5466	6	5	6	0.00
04/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2510	2	3	2	0.00
04/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2537	2	3	2	0.00
04/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2483	2	2	2	0.00