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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/01/2018 TO: 04/01/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	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
04/01/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	2025 On 01-February-18			Bond Future	130.76	130.7659	130.7604	130.7659	1,070.00
04/01/2018	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 01-February-18	133.90	Put	Bond Future	3140	3	3	3	0.00
04/01/2018	2025 On 01-February-18	133.88	Put	Bond Future	3120	3	3	3	0.00
04/01/2018	2025 On 01-February-18	133.89	Put	Bond Future	3130	3	3	3	0.00
04/01/2018	2025 On 03-May-18			Bond Future	133.21	133.2177	133.2110	133.2177	0.00
04/01/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 03-May-18	133.21	Call	Bond Future	1	0	0	0	0.00
04/01/2018	2025 On 03-May-18	133.20	Call	Bond Future	11	0	0	0	0.00
04/01/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 03-May-18	133.22	Put	Bond Future	9	0	0	0	0.00
04/01/2018	2025 On 02-August-18			Bond Future	135.69	135.6942	135.6874	135.6942	0.00
04/01/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2025 On 02-August-18	136.66	Put	Bond Future	973	1	1	1	0.00
04/01/2018	2025 On 02-August-18	136.67	Put	Bond Future	983	1	1	1	0.00
04/01/2018	2025 On 02-August-18	136.65	Put	Bond Future	963	1	1	1	0.00
04/01/2018	2029 On 01-February-18			Bond Future	101.03	101.0318	101.0281	101.0318	1,370.00
04/01/2018	2029 On 03-May-18			Bond Future	101.90	101.9081	101.9033	101.9081	0.00
04/01/2018	2029 On 02-August-18			Bond Future	103.83	103.8365	103.8318	103.8365	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
04/01/2018	2030 On 01-February-18			Bond Future	9.16	91.5019	91.7794	91.5019	71,083.00
04/01/2018	2030 On 01-February-18	9.38	Call	Bond Future	1457	1	1	1	0.00
04/01/2018	2030 On 01-February-18	9.39	Call	Bond Future	1523	1	2	1	0.00
04/01/2018	2030 On 01-February-18	9.37	Call	Bond Future	1391	1	1	1	0.00
04/01/2018	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 03-May-18			Bond Future	9.22	93.2125	93.4946	93.2125	0.00
04/01/2018	2030 On 03-May-18	9.49	Call	Bond Future	1784	2	2	2	0.00
04/01/2018	2030 On 03-May-18	9.51	Call	Bond Future	1914	2	2	2	0.00
04/01/2018	2030 On 03-May-18	9.50	Call	Bond Future	1849	2	2	2	0.00
04/01/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 02-August-18			Bond Future	9.28	90.9567	91.2433	90.9567	0.00
04/01/2018	2030 On 02-August-18	9.46	Call	Bond Future	1187	1	1	1	0.00
04/01/2018	2030 On 02-August-18	9.47	Call	Bond Future	1252	1	1	1	0.00
04/01/2018	2030 On 02-August-18	9.45	Call	Bond Future	1123	1	1	1	0.00
04/01/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2032 On 01-February-18			Bond Future	9.34	94.1919	94.4542	94.1919	38,482.00
04/01/2018	2032 On 01-February-18	9.57	Call	Bond Future	2383	2	2	2	0.00
04/01/2018	2032 On 01-February-18	9.30	Call	Bond Future	1245	1	1	1	7,800.00
04/01/2018	2032 On 01-February-18	9.56	Call	Bond Future	2334	2	2	2	0.00
04/01/2018	2032 On 01-February-18	9.20	Call	Bond Future	927	1	1	1	7,500.00
04/01/2018	2032 On 01-February-18	9.55	Call	Bond Future	2286	2	2	2	0.00
04/01/2018	2032 On 01-February-18	9.45	Call	Bond Future	1829	2	2	2	750.00
04/01/2018	2032 On 01-February-18	9.40	Call	Bond Future	1621	2	2	2	6,800.00
04/01/2018	2032 On 01-February-18	9.20	Put	Bond Future	1945	2	2	2	0.00
04/01/2018	2032 On 01-February-18	9.56	Put	Bond Future	738	1	1	1	0.00
04/01/2018	2032 On 01-February-18	9.45	Put	Bond Future	1020	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
04/01/2018	2032 On 01-February-18	9.40	Put	Bond Future	1173	1	1	1	0.00
04/01/2018	2032 On 01-February-18	9.55	Put	Bond Future	761	1	1	1	0.00
04/01/2018	2032 On 01-February-18	9.57	Put	Bond Future	715	1	1	1	0.00
04/01/2018	2032 On 01-February-18	9.30	Put	Bond Future	1525	2	2	2	0.00
04/01/2018	2032 On 03-May-18			Bond Future	9.39	91.7956	92.0622	91.7956	0.00
04/01/2018	2032 On 03-May-18	9.70	Call	Bond Future	4272	4	4	4	0.00
04/01/2018	2032 On 03-May-18	9.71	Call	Bond Future	4315	4	4	4	0.00
04/01/2018	2032 On 03-May-18	9.72	Call	Bond Future	4359	4	4	4	0.00
04/01/2018	2032 On 03-May-18	9.72	Put	Bond Future	2058	2	2	2	0.00
04/01/2018	2032 On 03-May-18	9.70	Put	Bond Future	2110	2	2	2	0.00
04/01/2018	2032 On 03-May-18	9.71	Put	Bond Future	2084	2	2	2	0.00
04/01/2018	2032 On 02-August-18			Bond Future	9.45	93.5186	93.7895	93.5186	0.00
04/01/2018	2032 On 02-August-18	9.68	Call	Bond Future	4746	5	5	5	0.00
04/01/2018	2032 On 02-August-18	9.67	Call	Bond Future	4705	5	5	5	0.00
04/01/2018	2032 On 02-August-18	9.66	Call	Bond Future	4665	5	5	5	0.00
04/01/2018	2032 On 02-August-18	9.67	Put	Bond Future	3166	3	3	3	0.00
04/01/2018	2032 On 02-August-18	9.66	Put	Bond Future	3195	3	3	3	0.00
04/01/2018	2032 On 02-August-18	9.68	Put	Bond Future	3137	3	3	3	0.00
04/01/2018	2033 On 01-February-18			Bond Future	105.68	105.6878	105.6839	105.6878	5,730.00
04/01/2018	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 01-February-18	109.65	Put	Bond Future	3966	4	4	4	0.00
04/01/2018	2033 On 01-February-18	109.66	Put	Bond Future	3976	4	4	4	0.00
04/01/2018	2033 On 01-February-18	109.64	Put	Bond Future	3956	4	4	4	0.00
04/01/2018	2033 On 03-May-18			Bond Future	106.58	106.5814	106.5766	106.5814	0.00
04/01/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 03-May-18	107.69	Put	Bond Future	1113	1	1	1	0.00
04/01/2018	2033 On 03-May-18	107.70	Put	Bond Future	1123	1	1	1	0.00
04/01/2018	2033 On 03-May-18	107.71	Put	Bond Future	1133	1	1	1	0.00
04/01/2018	2033 On 02-August-18			Bond Future	108.59	108.5983	108.5934	108.5983	0.00

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04/01/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2033 On 02-August-18	109.93	Put	Bond Future	1337	1	1	1	0.00
04/01/2018	2033 On 02-August-18	109.94	Put	Bond Future	1347	1	1	1	0.00
04/01/2018	2033 On 02-August-18	109.92	Put	Bond Future	1327	1	1	1	0.00
04/01/2018	2037 On 01-February-18			Bond Future	9.66	89.9763	90.1019	89.9763	43,916.00
04/01/2018	2037 On 01-February-18	9.88	Call	Bond Future	2544	2	3	2	2,000.00
04/01/2018	2037 On 01-February-18	9.82	Call	Bond Future	2242	2	2	2	0.00
04/01/2018	2037 On 01-February-18	9.83	Call	Bond Future	2291	2	2	2	0.00
04/01/2018	2037 On 01-February-18	9.81	Call	Bond Future	2193	2	2	2	0.00
04/01/2018	2037 On 01-February-18	10.32	Call	Bond Future	5181	5	5	5	0.00
04/01/2018	2037 On 01-February-18	10.72	Call	Bond Future	7858	8	8	8	0.00
04/01/2018	2037 On 01-February-18	10.72	Put	Bond Future	37	0	0	0	2,000.00
04/01/2018	2037 On 01-February-18	10.32	Put	Bond Future	192	0	0	0	2,000.00
04/01/2018	2037 On 01-February-18	9.83	Put	Bond Future	985	1	1	1	0.00
04/01/2018	2037 On 01-February-18	9.81	Put	Bond Future	1043	1	1	1	0.00
04/01/2018	2037 On 01-February-18	9.88	Put	Bond Future	851	1	1	1	0.00
04/01/2018	2037 On 01-February-18	9.82	Put	Bond Future	1014	1	1	1	0.00
04/01/2018	2037 On 03-May-18			Bond Future	9.72	91.6584	91.7858	91.6584	0.00
04/01/2018	2037 On 03-May-18	9.97	Call	Bond Future	4464	4	4	4	0.00
04/01/2018	2037 On 03-May-18	9.99	Call	Bond Future	4555	4	5	4	0.00
04/01/2018	2037 On 03-May-18	9.98	Call	Bond Future	4509	4	5	4	0.00
04/01/2018	2037 On 03-May-18	9.98	Put	Bond Future	2538	3	3	3	0.00
04/01/2018	2037 On 03-May-18	9.97	Put	Bond Future	2569	3	3	3	0.00
04/01/2018	2037 On 03-May-18	9.99	Put	Bond Future	2508	3	3	3	0.00
04/01/2018	2037 On 02-August-18			Bond Future	9.79	89.1229	89.2520	89.1229	0.00
04/01/2018	2037 On 02-August-18	9.95	Call	Bond Future	5077	5	5	5	0.00
04/01/2018	2037 On 02-August-18	9.96	Call	Bond Future	5119	5	5	5	0.00
04/01/2018	2037 On 02-August-18	9.97	Call	Bond Future	5162	5	5	5	0.00
04/01/2018	2037 On 02-August-18	9.97	Put	Bond Future	3765	4	4	4	0.00
04/01/2018	2037 On 02-August-18	9.95	Put	Bond Future	3832	4	4	4	0.00
04/01/2018	2037 On 02-August-18	9.96	Put	Bond Future	3799	4	4	4	0.00

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04/01/2018	2038 On 01-February-18			Bond Future	127.88	127.8802	127.8756	127.8802	19,909.00
04/01/2018	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 01-February-18	136.93	Put	Bond Future	9054	9	9	9	0.00
04/01/2018	2038 On 01-February-18	136.95	Put	Bond Future	9074	9	9	9	0.00
04/01/2018	2038 On 01-February-18	136.94	Put	Bond Future	9064	9	9	9	0.00
04/01/2018	2038 On 03-May-18			Bond Future	130.27	130.2781	130.2720	130.2781	0.00
04/01/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 03-May-18	132.27	Put	Bond Future	1998	2	2	2	0.00
04/01/2018	2038 On 03-May-18	132.29	Put	Bond Future	2018	2	2	2	0.00
04/01/2018	2038 On 03-May-18	132.28	Put	Bond Future	2008	2	2	2	0.00
04/01/2018	2038 On 02-August-18			Bond Future	132.69	132.6934	132.6872	132.6934	0.00
04/01/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2038 On 02-August-18	134.53	Put	Bond Future	1843	2	2	2	0.00
04/01/2018	2038 On 02-August-18	134.54	Put	Bond Future	1853	2	2	2	0.00
04/01/2018	2038 On 02-August-18	134.55	Put	Bond Future	1863	2	2	2	0.00
04/01/2018	2040 On 01-February-18			Bond Future	9.75	93.2765	93.4108	93.2765	27,816.00
04/01/2018	2040 On 01-February-18	9.87	Call	Bond Future	2247	2	2	2	0.00
04/01/2018	2040 On 01-February-18	9.89	Call	Bond Future	2348	2	2	2	0.00
04/01/2018	2040 On 01-February-18	9.88	Call	Bond Future	2297	2	2	2	0.00
04/01/2018	2040 On 01-February-18	9.88	Put	Bond Future	1194	1	1	1	0.00
04/01/2018	2040 On 01-February-18	9.89	Put	Bond Future	1162	1	1	1	0.00
04/01/2018	2040 On 01-February-18	9.87	Put	Bond Future	1227	1	1	1	0.00
04/01/2018	2040 On 03-May-18			Bond Future	9.81	95.0202	95.1565	95.0202	0.00
04/01/2018	2040 On 03-May-18	10.07	Call	Bond Future	4910	5	5	5	0.00
04/01/2018	2040 On 03-May-18	10.08	Call	Bond Future	4958	5	5	5	0.00
04/01/2018	2040 On 03-May-18	9.00	Call	Bond Future	1152	1	1	1	1,500.00

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04/01/2018	2040 On 03-May-18	10.06	Call	Bond Future	4861	5	5	5	0.00
04/01/2018	2040 On 03-May-18	10.00	Call	Bond Future	4576	5	5	5	1,500.00
04/01/2018	2040 On 03-May-18	9.00	Put	Bond Future	8383	8	8	8	0.00
04/01/2018	2040 On 03-May-18	10.06	Put	Bond Future	2800	3	3	3	0.00
04/01/2018	2040 On 03-May-18	10.00	Put	Bond Future	3003	3	3	3	0.00
04/01/2018	2040 On 03-May-18	10.07	Put	Bond Future	2768	3	3	3	0.00
04/01/2018	2040 On 03-May-18	10.08	Put	Bond Future	2736	3	3	3	0.00
04/01/2018	2040 On 02-August-18			Bond Future	9.87	92.2975	92.4356	92.2975	0.00
04/01/2018	2040 On 02-August-18	10.05	Call	Bond Future	5584	6	6	6	0.00
04/01/2018	2040 On 02-August-18	10.04	Call	Bond Future	5539	5	6	5	0.00
04/01/2018	2040 On 02-August-18	10.03	Call	Bond Future	5494	5	5	5	0.00
04/01/2018	2040 On 02-August-18	10.04	Put	Bond Future	4175	4	4	4	0.00
04/01/2018	2040 On 02-August-18	10.03	Put	Bond Future	4211	4	4	4	0.00
04/01/2018	2040 On 02-August-18	10.05	Put	Bond Future	4139	4	4	4	0.00
04/01/2018	2044 On 01-February-18			Bond Future	9.80	90.1958	90.3313	90.1958	21,014.00
04/01/2018	2044 On 01-February-18	9.89	Call	Bond Future	2134	2	2	2	0.00
04/01/2018	2044 On 01-February-18	9.90	Call	Bond Future	2183	2	2	2	0.00
04/01/2018	2044 On 01-February-18	9.91	Call	Bond Future	2233	2	2	2	0.00
04/01/2018	2044 On 01-February-18	9.91	Put	Bond Future	1286	1	1	1	0.00
04/01/2018	2044 On 01-February-18	9.89	Put	Bond Future	1356	1	1	1	0.00
04/01/2018	2044 On 01-February-18	9.90	Put	Bond Future	1321	1	1	1	0.00
04/01/2018	2044 On 03-May-18			Bond Future	9.86	91.8820	92.0195	91.8820	0.00
04/01/2018	2044 On 03-May-18	10.11	Call	Bond Future	4945	5	5	5	0.00
04/01/2018	2044 On 03-May-18	10.10	Call	Bond Future	4896	5	5	5	0.00
04/01/2018	2044 On 03-May-18	10.09	Call	Bond Future	4848	5	5	5	0.00
04/01/2018	2044 On 03-May-18	10.10	Put	Bond Future	2887	3	3	3	0.00
04/01/2018	2044 On 03-May-18	10.09	Put	Bond Future	2921	3	3	3	0.00
04/01/2018	2044 On 03-May-18	10.11	Put	Bond Future	2854	3	3	3	0.00
04/01/2018	2044 On 02-August-18			Bond Future	9.92	89.2256	89.3649	89.2256	0.00
04/01/2018	2044 On 02-August-18	10.05	Call	Bond Future	5470	5	5	5	0.00
04/01/2018	2044 On 02-August-18	10.07	Call	Bond Future	5560	5	6	5	0.00
04/01/2018	2044 On 02-August-18	10.06	Call	Bond Future	5515	5	6	5	0.00
04/01/2018	2044 On 02-August-18	10.06	Put	Bond Future	4359	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
04/01/2018	2044 On 02-August-18	10.07	Put	Bond Future	4322	4	4	4	0.00
04/01/2018	2044 On 02-August-18	10.05	Put	Bond Future	4396	4	4	4	0.00
04/01/2018	2046 On 01-February-18			Bond Future	125.68	125.9384	125.6830	125.9384	21,632.00
04/01/2018	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 01-February-18	132.90	Put	Bond Future	7217	7	7	7	0.00
04/01/2018	2046 On 01-February-18	132.91	Put	Bond Future	7227	7	7	7	0.00
04/01/2018	2046 On 01-February-18	132.92	Put	Bond Future	7237	7	7	7	0.00
04/01/2018	2046 On 03-May-18			Bond Future	126.44	126.7001	126.4387	126.7001	0.00
04/01/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 03-May-18	127.94	Put	Bond Future	1501	1	2	1	0.00
04/01/2018	2046 On 03-May-18	127.95	Put	Bond Future	1511	1	2	1	0.00
04/01/2018	2046 On 03-May-18	127.93	Put	Bond Future	1491	1	1	1	0.00
04/01/2018	2046 On 02-August-18			Bond Future	128.83	129.0977	128.8313	129.0977	0.00
04/01/2018	2046 On 02-August-18	128.78	Call	Bond Future	51	0	0	0	0.00
04/01/2018	2046 On 02-August-18	128.79	Call	Bond Future	41	0	0	0	0.00
04/01/2018	2046 On 02-August-18	128.77	Call	Bond Future	61	0	0	0	0.00
04/01/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 01-February-18			Bond Future	132.44	132.4464	132.4417	132.4464	24,301.00
04/01/2018	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 01-February-18	140.24	Put	Bond Future	7798	8	8	8	0.00
04/01/2018	2050 On 01-February-18	140.23	Put	Bond Future	7788	8	8	8	0.00
04/01/2018	2050 On 01-February-18	140.25	Put	Bond Future	7808	8	8	8	0.00
04/01/2018	2050 On 03-May-18			Bond Future	134.92	134.9298	134.9236	134.9298	0.00
04/01/2018	2050 On 03-May-18	135.61	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
04/01/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 03-May-18	135.63	Put	Bond Future	706	1	1	1	0.00
04/01/2018	2050 On 03-May-18	135.61	Put	Bond Future	686	1	1	1	0.00
04/01/2018	2050 On 03-May-18	135.62	Put	Bond Future	696	1	1	1	0.00
04/01/2018	2050 On 02-August-18			Bond Future	135.74	135.7500	135.7438	135.7500	0.00
04/01/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
04/01/2018	2050 On 02-August-18	137.54	Put	Bond Future	1796	2	2	2	0.00
04/01/2018	2050 On 02-August-18	137.52	Put	Bond Future	1776	2	2	2	0.00
04/01/2018	2050 On 02-August-18	137.53	Put	Bond Future	1786	2	2	2	0.00
04/01/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	AL37 On 01-February-18			Index Future	570.59	569.4560	570.5920	569.4560	0.00
04/01/2018	AL37 On 03-May-18			Index Future	581.26	580.1010	581.2550	580.1010	0.00
04/01/2018	AL37 On 02-August-18			Index Future	592.16	590.9920	592.1630	590.9920	0.00
04/01/2018	AL7T On 01-February-18			Index Future	657.85	656.0800	657.8460	656.0800	0.00
04/01/2018	AL7T On 03-May-18			Index Future	670.14	668.3450	670.1400	668.3450	0.00
04/01/2018	AL7T On 02-August-18			Index Future	682.72	680.8930	682.7160	680.8930	0.00
04/01/2018	ALBI On 01-February-18			Index Future	592.15	590.9570	592.1500	590.9570	777.00
04/01/2018	ALBI On 03-May-18			Index Future	603.22	602.0040	603.2160	602.0040	0.00
04/01/2018	ALBI On 02-August-18			Index Future	614.54	613.3060	614.5360	613.3060	0.00
04/01/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C023 On 28-February-23			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
04/01/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C212 On 31-January-22			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
04/01/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2018	EL28 On 01-February-18			Bond Future	129.26	129.2607	129.2584	129.2607	0.00
04/01/2018	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 01-February-18	132.30	Put	Bond Future	3042	3	3	3	0.00
04/01/2018	EL28 On 01-February-18	132.31	Put	Bond Future	3052	3	3	3	0.00
04/01/2018	EL28 On 01-February-18	132.29	Put	Bond Future	3032	3	3	3	0.00
04/01/2018	EL28 On 03-May-18			Bond Future	129.92	129.9247	129.9212	129.9247	0.00
04/01/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 03-May-18	133.18	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
04/01/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3259	3	3	3	0.00
04/01/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3269	3	3	3	0.00
04/01/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3279	3	3	3	0.00
04/01/2018	EL28 On 02-August-18			Bond Future	132.38	132.3833	132.3797	132.3833	0.00
04/01/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
04/01/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2560	3	3	3	0.00
04/01/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2570	3	3	3	0.00
04/01/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2550	3	3	3	0.00
04/01/2018	ES33 On 01-February-18			Bond Future	10.75	78.4934	78.6236	78.4934	9,466.00
04/01/2018	ES33 On 01-February-18	10.99	Call	Bond Future	1430	1	1	1	0.00
04/01/2018	ES33 On 01-February-18	11.00	Call	Bond Future	1489	1	1	1	0.00
04/01/2018	ES33 On 01-February-18	11.01	Call	Bond Future	1549	1	2	1	0.00
04/01/2018	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 03-May-18			Bond Future	10.85	76.1692	76.3014	76.1692	0.00
04/01/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2058	2	2	2	0.00
04/01/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2173	2	2	2	0.00
04/01/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2116	2	2	2	0.00
04/01/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 02-August-18			Bond Future	10.95	77.5990	77.7330	77.5990	0.00
04/01/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1116	1	1	1	0.00
04/01/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1174	1	1	1	0.00
04/01/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1232	1	1	1	0.00
04/01/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
04/01/2018	ES42 On 01-February-18			Bond Future	11.04	80.9774	81.1235	80.9774	7,957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2018	ES42 On 03-May-18			Bond Future	11.14	78.2298	78.3781	78.2298	0.00
04/01/2018	ES42 On 02-August-18			Bond Future	11.24	79.6980	79.8485	79.6980	0.00
04/01/2018	GOVI On 01-February-18			GOVI	590.84	589.5850	590.8380	589.5850	785.00
04/01/2018	GOVI On 01-February-18	581.03	Call	GOVI	98080	9	10	9	0.00
04/01/2018	GOVI On 01-February-18	581.04	Call	GOVI	97980	9	10	9	0.00
04/01/2018	GOVI On 01-February-18	581.02	Call	GOVI	98180	9	10	9	0.00
04/01/2018	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 03-May-18			GOVI	601.88	600.6060	601.8790	600.6060	0.00
04/01/2018	GOVI On 03-May-18	590.27	Call	GOVI	116090	10	12	10	0.00
04/01/2018	GOVI On 03-May-18	590.29	Call	GOVI	115890	10	12	10	0.00
04/01/2018	GOVI On 03-May-18	590.28	Call	GOVI	115990	10	12	10	0.00
04/01/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 02-August-18			GOVI	613.18	611.8820	613.1750	611.8820	0.00
04/01/2018	GOVI On 02-August-18	605.71	Call	GOVI	74650	6	7	6	0.00
04/01/2018	GOVI On 02-August-18	605.72	Call	GOVI	74550	6	7	6	0.00
04/01/2018	GOVI On 02-August-18	605.70	Call	GOVI	74750	6	7	6	0.00
04/01/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
04/01/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
04/01/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2018	IGOV On 01-February-18			Index Future	253.74	253.7880	253.7360	253.7880	879.00
04/01/2018	IGOV On 03-May-18			Index Future	258.49	258.5470	258.4920	258.5470	269.00
04/01/2018	IGOV On 02-August-18			Index Future	263.38	263.4390	263.3830	263.4390	0.00
04/01/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
04/01/2018	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
04/01/2018	IS01 On 20-September-18			Interest Rate Swap	99.97	99.9700	99.9700	99.9700	0.00
04/01/2018	IS01 On 20-December-18			Interest Rate Swap	100.38	100.3900	100.3800	100.3900	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
04/01/2018	IS01 On 22-March-19			Interest Rate Swap	99.36	99.3700	99.3600	99.3700	0.00
04/01/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
04/01/2018	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5500	98.5500	98.5500	0.00
04/01/2018	IS02 On 21-September-18			Interest Rate Swap	98.44	98.4400	98.4400	98.4400	0.00
04/01/2018	IS02 On 21-December-18			Interest Rate Swap	98.77	98.7700	98.7700	98.7700	0.00
04/01/2018	IS02 On 15-March-19			Interest Rate Swap	99.12	99.1300	99.1200	99.1300	0.00
04/01/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4700	99.4600	99.4700	0.00
04/01/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.8400	99.8200	99.8400	0.00
04/01/2018	IS02 On 20-December-19			Interest Rate Swap	100.73	100.7500	100.7300	100.7500	0.00
04/01/2018	IS02 On 23-March-20			Interest Rate Swap	98.46	98.4900	98.4600	98.4900	0.00
04/01/2018	IS05 On 17-December-20			Interest Rate Swap	95.86	95.9300	95.8600	95.9300	0.00
04/01/2018	IS05 On 16-March-21			Interest Rate Swap	95.06	95.1300	95.0600	95.1300	0.00
04/01/2018	IS05 On 15-June-21			Interest Rate Swap	94.22	94.3000	94.2200	94.3000	0.00
04/01/2018	IS05 On 21-September-21			Interest Rate Swap	94.35	94.4400	94.3500	94.4400	0.00
04/01/2018	IS05 On 21-December-21			Interest Rate Swap	96.51	96.6200	96.5100	96.6200	51.00
04/01/2018	IS05 On 15-March-22			Interest Rate Swap	96.62	96.7400	96.6200	96.7400	0.00
04/01/2018	IS05 On 21-June-22			Interest Rate Swap	97.78	97.9000	97.7800	97.9000	0.00
04/01/2018	IS05 On 20-September-22			Interest Rate Swap	99.96	100.0900	99.9600	100.0900	0.00
04/01/2018	IS05 On 20-December-22			Interest Rate Swap	101.19	101.3300	101.1900	101.3300	0.00
04/01/2018	IS05 On 22-March-23			Interest Rate Swap	96.28	96.4400	96.2800	96.4400	0.00
04/01/2018	IS10 On 17-December-25			Interest Rate Swap	94.44	94.7000	94.4400	94.7000	0.00
04/01/2018	IS10 On 16-March-26			Interest Rate Swap	91.44	91.7100	91.4400	91.7100	0.00
04/01/2018	IS10 On 15-June-26			Interest Rate Swap	90.17	90.4500	90.1700	90.4500	0.00
04/01/2018	IS10 On 21-September-26			Interest Rate Swap	92.33	92.6000	92.3300	92.6000	0.00
04/01/2018	IS10 On 21-December-26			Interest Rate Swap	96.11	96.3900	96.1100	96.3900	0.00
04/01/2018	IS10 On 15-March-27			Interest Rate Swap	94.67	94.9700	94.6700	94.9700	0.00
04/01/2018	IS10 On 21-June-27			Interest Rate Swap	96.73	97.0400	96.7300	97.0400	0.00
04/01/2018	IS10 On 20-September-27			Interest Rate Swap	100.45	100.7800	100.4500	100.7800	0.00
04/01/2018	IS10 On 20-December-27			Interest Rate Swap	100.79	101.1400	100.7900	101.1400	0.00
04/01/2018	IS10 On 22-March-28			Interest Rate Swap	96.02	96.3900	96.0200	96.3900	0.00
04/01/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
04/01/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/01/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/01/2018	JBAF On 17-January-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
04/01/2018	JBAF On 21-February-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
04/01/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.81	93.2000	93.1900	93.2000	2,500.00
04/01/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.75	93.2300	93.2500	93.2300	0.00
04/01/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.78	93.1900	93.2200	93.1900	0.00
04/01/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.86	93.1100	93.1400	93.1100	0.00
04/01/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
04/01/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.92	93.0500	93.0800	93.0500	0.00
04/01/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.99	92.9800	93.0100	92.9800	0.00
04/01/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
04/01/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
04/01/2018	R023 On 01-February-18			Bond Future	7.85	102.7369	102.9679	102.7369	60,572.00
04/01/2018	R023 On 01-February-18	8.32	Call	Bond Future	1990	2	2	2	0.00
04/01/2018	R023 On 01-February-18	8.33	Call	Bond Future	2025	2	2	2	0.00
04/01/2018	R023 On 01-February-18	8.31	Call	Bond Future	1955	2	2	2	0.00
04/01/2018	R023 On 01-February-18	8.31	Put	Bond Future	107	0	0	0	0.00
04/01/2018	R023 On 01-February-18	8.32	Put	Bond Future	102	0	0	0	0.00
04/01/2018	R023 On 01-February-18	8.33	Put	Bond Future	97	0	0	0	0.00
04/01/2018	R023 On 03-May-18			Bond Future	7.87	100.7275	100.9622	100.7275	0.00
04/01/2018	R023 On 03-May-18	8.27	Call	Bond Future	2295	2	2	2	0.00
04/01/2018	R023 On 03-May-18	8.29	Call	Bond Future	2348	2	2	2	0.00
04/01/2018	R023 On 03-May-18	9.19	Call	Bond Future	5157	5	5	5	0.00
04/01/2018	R023 On 03-May-18	8.28	Call	Bond Future	2321	2	2	2	0.00
04/01/2018	R023 On 03-May-18	8.29	Put	Bond Future	713	1	1	1	0.00
04/01/2018	R023 On 03-May-18	9.19	Put	Bond Future	126	0	0	0	2,500.00
04/01/2018	R023 On 03-May-18	8.28	Put	Bond Future	725	1	1	1	0.00
04/01/2018	R023 On 03-May-18	8.27	Put	Bond Future	737	1	1	1	0.00
04/01/2018	R035 On 01-February-18			Bond Future	9.57	98.0120	98.1383	98.0120	48,902.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2018	R035 On 01-February-18	9.73	Call	Bond Future	1301	1	1	1	0.00
04/01/2018	R035 On 01-February-18	9.75	Call	Bond Future	1457	1	1	1	0.00
04/01/2018	R035 On 01-February-18	9.74	Call	Bond Future	1379	1	1	1	0.00
04/01/2018	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R035 On 03-May-18			Bond Future	9.62	95.3439	95.4720	95.3439	0.00
04/01/2018	R035 On 03-May-18	9.90	Call	Bond Future	2147	2	2	2	0.00
04/01/2018	R035 On 03-May-18	9.91	Call	Bond Future	2223	2	2	2	0.00
04/01/2018	R035 On 03-May-18	9.89	Call	Bond Future	2071	2	2	2	0.00
04/01/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R186 On 01-February-18			Bond Future	8.57	112.8224	113.1262	112.8224	112,248.00
04/01/2018	R186 On 01-February-18	8.50	Call	Bond Future	912	1	1	1	1,460.00
04/01/2018	R186 On 01-February-18	7.75	Call	Bond Future	22	0	0	0	1,460.00
04/01/2018	R186 On 01-February-18	8.96	Call	Bond Future	2823	3	3	3	0.00
04/01/2018	R186 On 01-February-18	9.00	Call	Bond Future	3033	3	3	3	0.00
04/01/2018	R186 On 01-February-18	9.25	Call	Bond Future	4434	4	4	4	0.00
04/01/2018	R186 On 01-February-18	8.98	Call	Bond Future	2928	3	3	3	0.00
04/01/2018	R186 On 01-February-18	8.75	Call	Bond Future	1821	2	2	2	0.00
04/01/2018	R186 On 01-February-18	9.65	Call	Bond Future	6815	7	7	7	0.00
04/01/2018	R186 On 01-February-18	8.97	Call	Bond Future	2875	3	3	3	0.00
04/01/2018	R186 On 01-February-18	8.96	Put	Bond Future	320	0	0	0	0.00
04/01/2018	R186 On 01-February-18	9.00	Put	Bond Future	274	0	0	0	6,200.00
04/01/2018	R186 On 01-February-18	8.75	Put	Bond Future	673	1	1	1	775.00
04/01/2018	R186 On 01-February-18	9.25	Put	Bond Future	95	0	0	0	775.00
04/01/2018	R186 On 01-February-18	9.65	Put	Bond Future	12	0	0	0	1,950.00
04/01/2018	R186 On 01-February-18	8.98	Put	Bond Future	297	0	0	0	0.00
04/01/2018	R186 On 01-February-18	8.97	Put	Bond Future	308	0	0	0	0.00
04/01/2018	R186 On 01-February-18	8.50	Put	Bond Future	1407	2	1	2	0.00
04/01/2018	R186 On 01-February-18	7.75	Put	Bond Future	5641	6	6	6	0.00
04/01/2018	R186 On 03-May-18			Bond Future	8.62	114.9314	115.2402	114.9314	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2018	R186 On 03-May-18	9.30	Call	Bond Future	5259	5	5	5	1,120.00
04/01/2018	R186 On 03-May-18	10.14	Call	Bond Future	9461	9	9	9	0.00
04/01/2018	R186 On 03-May-18	8.93	Call	Bond Future	3649	3	4	3	0.00
04/01/2018	R186 On 03-May-18	8.69	Call	Bond Future	2746	3	3	3	0.00
04/01/2018	R186 On 03-May-18	8.92	Call	Bond Future	3608	3	4	3	0.00
04/01/2018	R186 On 03-May-18	9.19	Call	Bond Future	4756	5	5	5	0.00
04/01/2018	R186 On 03-May-18	9.75	Call	Bond Future	7441	7	7	7	0.00
04/01/2018	R186 On 03-May-18	9.72	Call	Bond Future	7291	7	7	7	0.00
04/01/2018	R186 On 03-May-18	8.91	Call	Bond Future	3569	3	4	3	0.00
04/01/2018	R186 On 03-May-18	9.19	Put	Bond Future	1160	1	1	1	0.00
04/01/2018	R186 On 03-May-18	8.92	Put	Bond Future	1693	2	2	2	0.00
04/01/2018	R186 On 03-May-18	8.69	Put	Bond Future	2290	2	2	2	0.00
04/01/2018	R186 On 03-May-18	9.75	Put	Bond Future	466	1	0	1	3,200.00
04/01/2018	R186 On 03-May-18	9.72	Put	Bond Future	492	1	0	1	10,640.00
04/01/2018	R186 On 03-May-18	10.14	Put	Bond Future	214	0	0	0	1,120.00
04/01/2018	R186 On 03-May-18	8.91	Put	Bond Future	1716	2	2	2	0.00
04/01/2018	R186 On 03-May-18	8.93	Put	Bond Future	1671	2	2	2	0.00
04/01/2018	R186 On 03-May-18	9.30	Put	Bond Future	987	1	1	1	0.00
04/01/2018	R197 On 01-February-18			Bond Future	298.53	298.5384	298.5259	298.5384	2,350.00
04/01/2018	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R197 On 01-February-18	301.66	Put	Bond Future	3134	3	3	3	0.00
04/01/2018	R197 On 01-February-18	301.67	Put	Bond Future	3144	3	3	3	0.00
04/01/2018	R197 On 01-February-18	301.68	Put	Bond Future	3154	3	3	3	0.00
04/01/2018	R197 On 03-May-18			Bond Future	304.12	304.1359	304.1205	304.1359	0.00
04/01/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R197 On 03-May-18	304.45	Put	Bond Future	330	0	0	0	0.00
04/01/2018	R197 On 03-May-18	304.46	Put	Bond Future	340	0	0	0	0.00
04/01/2018	R197 On 03-May-18	304.44	Put	Bond Future	320	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
04/01/2018	R202 On 01-February-18			Bond Future	240.36	240.3731	240.3642	240.3731	21,502.00
04/01/2018	R202 On 01-February-18	249.08	Call	Bond Future	5	0	0	0	0.00
04/01/2018	R202 On 01-February-18	249.07	Call	Bond Future	5	0	0	0	0.00
04/01/2018	R202 On 01-February-18	249.06	Call	Bond Future	5	0	0	0	0.00
04/01/2018	R202 On 01-February-18	249.07	Put	Bond Future	8711	9	9	9	0.00
04/01/2018	R202 On 01-February-18	249.06	Put	Bond Future	8701	9	9	9	0.00
04/01/2018	R202 On 01-February-18	249.08	Put	Bond Future	8721	9	9	9	0.00
04/01/2018	R202 On 03-May-18			Bond Future	244.87	244.8800	244.8687	244.8800	0.00
04/01/2018	R202 On 03-May-18	247.47	Call	Bond Future	1646	2	2	2	0.00
04/01/2018	R202 On 03-May-18	247.48	Call	Bond Future	1642	2	2	2	0.00
04/01/2018	R202 On 03-May-18	247.49	Call	Bond Future	1639	2	2	2	0.00
04/01/2018	R202 On 03-May-18	247.49	Put	Bond Future	4260	4	4	4	0.00
04/01/2018	R202 On 03-May-18	247.47	Put	Bond Future	4247	4	4	4	0.00
04/01/2018	R202 On 03-May-18	247.48	Put	Bond Future	4254	4	4	4	0.00
04/01/2018	R204 On 01-February-18			Bond Future	7.01	101.8313	101.8396	101.8313	30,625.00
04/01/2018	R204 On 01-February-18	7.25	Call	Bond Future	234	0	0	0	0.00
04/01/2018	R204 On 01-February-18	7.27	Call	Bond Future	247	0	0	0	0.00
04/01/2018	R204 On 01-February-18	7.26	Call	Bond Future	240	0	0	0	0.00
04/01/2018	R204 On 01-February-18	7.26	Put	Bond Future	34	0	0	0	0.00
04/01/2018	R204 On 01-February-18	7.27	Put	Bond Future	32	0	0	0	0.00
04/01/2018	R204 On 01-February-18	7.25	Put	Bond Future	36	0	0	0	0.00
04/01/2018	R204 On 03-May-18			Bond Future	6.79	103.7349	103.7427	103.7349	0.00
04/01/2018	R204 On 03-May-18	7.09	Call	Bond Future	276	0	0	0	0.00
04/01/2018	R204 On 03-May-18	7.10	Call	Bond Future	280	0	0	0	0.00
04/01/2018	R204 On 03-May-18	7.08	Call	Bond Future	272	0	0	0	0.00
04/01/2018	R204 On 03-May-18	7.08	Put	Bond Future	99	0	0	0	0.00
04/01/2018	R204 On 03-May-18	7.09	Put	Bond Future	97	0	0	0	0.00
04/01/2018	R204 On 03-May-18	7.10	Put	Bond Future	95	0	0	0	0.00
04/01/2018	R207 On 01-February-18			Bond Future	7.22	100.3977	100.4807	100.3977	45,523.00
04/01/2018	R207 On 01-February-18	7.60	Call	Bond Future	706	1	1	1	0.00
04/01/2018	R207 On 01-February-18	7.62	Call	Bond Future	737	1	1	1	0.00
04/01/2018	R207 On 01-February-18	7.61	Call	Bond Future	722	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
04/01/2018	R207 On 01-February-18	7.60	Put	Bond Future	39	0	0	0	0.00
04/01/2018	R207 On 01-February-18	7.62	Put	Bond Future	35	0	0	0	0.00
04/01/2018	R207 On 01-February-18	7.61	Put	Bond Future	37	0	0	0	0.00
04/01/2018	R207 On 03-May-18			Bond Future	7.18	102.2745	102.3584	102.2745	0.00
04/01/2018	R207 On 03-May-18	7.58	Call	Bond Future	848	1	1	1	0.00
04/01/2018	R207 On 03-May-18	7.57	Call	Bond Future	837	1	1	1	0.00
04/01/2018	R207 On 03-May-18	7.56	Call	Bond Future	825	1	1	1	0.00
04/01/2018	R207 On 03-May-18	7.57	Put	Bond Future	227	0	0	0	0.00
04/01/2018	R207 On 03-May-18	7.56	Put	Bond Future	232	0	0	0	0.00
04/01/2018	R207 On 03-May-18	7.58	Put	Bond Future	223	0	0	0	0.00
04/01/2018	R208 On 01-February-18			Bond Future	7.51	100.1361	100.2903	100.1361	35,538.00
04/01/2018	R208 On 01-February-18	7.84	Call	Bond Future	1000	1	1	1	0.00
04/01/2018	R208 On 01-February-18	7.85	Call	Bond Future	1022	1	1	1	0.00
04/01/2018	R208 On 01-February-18	7.83	Call	Bond Future	978	1	1	1	0.00
04/01/2018	R208 On 01-February-18	7.83	Put	Bond Future	106	0	0	0	0.00
04/01/2018	R208 On 01-February-18	7.84	Put	Bond Future	101	0	0	0	0.00
04/01/2018	R208 On 01-February-18	7.85	Put	Bond Future	97	0	0	0	0.00
04/01/2018	R208 On 03-May-18			Bond Future	7.50	98.6067	98.7631	98.6067	0.00
04/01/2018	R208 On 03-May-18	7.77	Call	Bond Future	1194	1	1	1	0.00
04/01/2018	R208 On 03-May-18	7.79	Call	Bond Future	1226	1	1	1	0.00
04/01/2018	R208 On 03-May-18	7.78	Call	Bond Future	1210	1	1	1	0.00
04/01/2018	R208 On 03-May-18	7.79	Put	Bond Future	503	1	1	1	0.00
04/01/2018	R208 On 03-May-18	7.78	Put	Bond Future	511	1	1	1	0.00
04/01/2018	R208 On 03-May-18	7.77	Put	Bond Future	520	1	1	1	0.00
04/01/2018	R209 On 01-February-18			Bond Future	9.50	74.2196	74.3597	74.2196	146,002.00
04/01/2018	R209 On 01-February-18	9.71	Call	Bond Future	2124	2	2	2	0.00
04/01/2018	R209 On 01-February-18	9.88	Call	Bond Future	2928	3	3	3	0.00
04/01/2018	R209 On 01-February-18	9.59	Call	Bond Future	1627	2	2	2	0.00
04/01/2018	R209 On 01-February-18	9.72	Call	Bond Future	2169	2	2	2	0.00
04/01/2018	R209 On 01-February-18	9.73	Call	Bond Future	2213	2	2	2	0.00
04/01/2018	R209 On 01-February-18	10.10	Call	Bond Future	4090	4	4	4	0.00
04/01/2018	R209 On 01-February-18	9.85	Call	Bond Future	2779	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
04/01/2018	R209 On 01-February-18	9.33	Call	Bond Future	795	1	1	1	220.00
04/01/2018	R209 On 01-February-18	9.75	Call	Bond Future	2304	2	2	2	5,000.00
04/01/2018	R209 On 01-February-18	10.00	Call	Bond Future	3549	3	4	3	0.00
04/01/2018	R209 On 01-February-18	9.32	Call	Bond Future	770	1	1	1	157.00
04/01/2018	R209 On 01-February-18	9.87	Call	Bond Future	2878	3	3	3	0.00
04/01/2018	R209 On 01-February-18	9.52	Call	Bond Future	1368	1	1	1	739.00
04/01/2018	R209 On 01-February-18	9.89	Call	Bond Future	2978	3	3	3	0.00
04/01/2018	R209 On 01-February-18	10.22	Call	Bond Future	4758	5	5	5	0.00
04/01/2018	R209 On 01-February-18	9.75	Put	Bond Future	627	1	1	1	0.00
04/01/2018	R209 On 01-February-18	9.72	Put	Bond Future	687	1	1	1	0.00
04/01/2018	R209 On 01-February-18	10.10	Put	Bond Future	188	0	0	0	3,000.00
04/01/2018	R209 On 01-February-18	9.85	Put	Bond Future	455	1	0	1	7,500.00
04/01/2018	R209 On 01-February-18	9.33	Put	Bond Future	1934	2	2	2	0.00
04/01/2018	R209 On 01-February-18	9.89	Put	Bond Future	399	0	0	0	157.00
04/01/2018	R209 On 01-February-18	9.32	Put	Bond Future	1978	2	2	2	0.00
04/01/2018	R209 On 01-February-18	9.87	Put	Bond Future	426	0	0	0	739.00
04/01/2018	R209 On 01-February-18	9.52	Put	Bond Future	1213	1	1	1	0.00
04/01/2018	R209 On 01-February-18	10.00	Put	Bond Future	272	0	0	0	7,488.00
04/01/2018	R209 On 01-February-18	10.22	Put	Bond Future	118	0	0	0	739.00
04/01/2018	R209 On 01-February-18	9.71	Put	Bond Future	708	1	1	1	0.00
04/01/2018	R209 On 01-February-18	9.59	Put	Bond Future	1003	1	1	1	377.00
04/01/2018	R209 On 01-February-18	9.88	Put	Bond Future	412	0	0	0	220.00
04/01/2018	R209 On 01-February-18	9.73	Put	Bond Future	667	1	1	1	0.00
04/01/2018	R209 On 03-May-18			Bond Future	9.55	72.4576	72.5998	72.4576	0.00
04/01/2018	R209 On 03-May-18	9.85	Call	Bond Future	3964	4	4	4	0.00
04/01/2018	R209 On 03-May-18	10.22	Call	Bond Future	5525	5	6	5	0.00
04/01/2018	R209 On 03-May-18	10.73	Call	Bond Future	7876	8	8	8	0.00
04/01/2018	R209 On 03-May-18	9.75	Call	Bond Future	3577	4	4	4	435.00
04/01/2018	R209 On 03-May-18	10.00	Call	Bond Future	4574	4	5	4	0.00
04/01/2018	R209 On 03-May-18	9.84	Call	Bond Future	3924	4	4	4	0.00
04/01/2018	R209 On 03-May-18	9.86	Call	Bond Future	4003	4	4	4	0.00
04/01/2018	R209 On 03-May-18	10.00	Put	Bond Future	1651	2	2	2	5,000.00
04/01/2018	R209 On 03-May-18	9.84	Put	Bond Future	2017	2	2	2	0.00
04/01/2018	R209 On 03-May-18	9.86	Put	Bond Future	1968	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
04/01/2018	R209 On 03-May-18	9.85	Put	Bond Future	1992	2	2	2	0.00
04/01/2018	R209 On 03-May-18	10.22	Put	Bond Future	1242	1	1	1	435.00
04/01/2018	R209 On 03-May-18	10.73	Put	Bond Future	591	1	1	1	435.00
04/01/2018	R209 On 03-May-18	9.75	Put	Bond Future	2250	2	2	2	0.00
04/01/2018	R209 On 02-August-18			Bond Future	9.60	73.8177	73.9621	73.8177	0.00
04/01/2018	R209 On 02-August-18	10.84	Call	Bond Future	8649	9	9	9	0.00
04/01/2018	R209 On 02-August-18	10.21	Call	Bond Future	5997	6	6	6	0.00
04/01/2018	R209 On 02-August-18	9.66	Call	Bond Future	3904	4	4	4	435.00
04/01/2018	R209 On 02-August-18	10.38	Call	Bond Future	6705	7	7	7	0.00
04/01/2018	R209 On 02-August-18	10.40	Call	Bond Future	6789	7	7	7	0.00
04/01/2018	R209 On 02-August-18	10.39	Call	Bond Future	6747	7	7	7	0.00
04/01/2018	R209 On 02-August-18	9.66	Put	Bond Future	3508	4	4	4	0.00
04/01/2018	R209 On 02-August-18	10.38	Put	Bond Future	1811	2	2	2	0.00
04/01/2018	R209 On 02-August-18	10.40	Put	Bond Future	1777	2	2	2	0.00
04/01/2018	R209 On 02-August-18	10.39	Put	Bond Future	1794	2	2	2	0.00
04/01/2018	R209 On 02-August-18	10.21	Put	Bond Future	2127	2	2	2	435.00
04/01/2018	R209 On 02-August-18	10.84	Put	Bond Future	1102	1	1	1	435.00
04/01/2018	R209 On 01-November-18			Bond Future	9.65	72.0961	72.2442	72.0961	0.00
04/01/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71356	71	71	71	0.00
04/01/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71356	71	71	71	0.00
04/01/2018	R209 On 01-November-18	10.57	Call	Bond Future	7873	8	8	8	0.00
04/01/2018	R209 On 01-November-18	9.94	Call	Bond Future	5431	5	5	5	0.00
04/01/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71356	71	71	71	0.00
04/01/2018	R209 On 01-November-18	9.34	Call	Bond Future	3426	3	3	3	255.00
04/01/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R209 On 01-November-18	9.94	Put	Bond Future	3552	4	4	4	255.00
04/01/2018	R209 On 01-November-18	10.57	Put	Bond Future	2190	2	2	2	255.00
04/01/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R209 On 01-November-18	9.34	Put	Bond Future	5481	6	5	6	0.00
04/01/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/01/2018	R210 On 01-February-18			Bond Future	187.53	187.5338	187.5267	187.5338	2,159.00
04/01/2018	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R210 On 01-February-18	192.38	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
04/01/2018	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R210 On 01-February-18	192.38	Put	Bond Future	4853	5	5	5	0.00
04/01/2018	R210 On 01-February-18	192.37	Put	Bond Future	4843	5	5	5	0.00
04/01/2018	R210 On 01-February-18	192.36	Put	Bond Future	4833	5	5	5	0.00
04/01/2018	R210 On 03-May-18			Bond Future	188.62	188.6250	188.6161	188.6250	0.00
04/01/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R210 On 03-May-18	191.45	Put	Bond Future	2834	3	3	3	0.00
04/01/2018	R210 On 03-May-18	191.44	Put	Bond Future	2824	3	3	3	0.00
04/01/2018	R210 On 03-May-18	191.46	Put	Bond Future	2844	3	3	3	0.00
04/01/2018	R212 On 01-February-18			Bond Future	151.29	151.2957	151.2891	151.2957	4,967.00
04/01/2018	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R212 On 01-February-18	154.69	Put	Bond Future	3401	3	3	3	0.00
04/01/2018	R212 On 01-February-18	154.70	Put	Bond Future	3411	3	3	3	0.00
04/01/2018	R212 On 01-February-18	154.71	Put	Bond Future	3421	3	3	3	0.00
04/01/2018	R212 On 03-May-18			Bond Future	154.12	154.1326	154.1244	154.1326	0.00
04/01/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
04/01/2018	R212 On 03-May-18	154.29	Put	Bond Future	166	0	0	0	0.00
04/01/2018	R212 On 03-May-18	154.30	Put	Bond Future	176	0	0	0	0.00
04/01/2018	R212 On 03-May-18	154.28	Put	Bond Future	156	0	0	0	0.00
04/01/2018	R213 On 01-February-18			Bond Future	9.21	86.1496	86.4546	86.1496	58,761.00
04/01/2018	R213 On 01-February-18	9.43	Call	Bond Future	2076	2	2	2	0.00
04/01/2018	R213 On 01-February-18	9.42	Call	Bond Future	2032	2	2	2	0.00
04/01/2018	R213 On 01-February-18	9.41	Call	Bond Future	1989	2	2	2	0.00
04/01/2018	R213 On 01-February-18	9.42	Put	Bond Future	674	1	1	1	0.00
04/01/2018	R213 On 01-February-18	9.41	Put	Bond Future	695	1	1	1	0.00
04/01/2018	R213 On 01-February-18	9.43	Put	Bond Future	653	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
04/01/2018	R213 On 03-May-18			Bond Future	9.26	84.2105	84.5207	84.2105	0.00
04/01/2018	R213 On 03-May-18	9.56	Call	Bond Future	3794	4	4	4	0.00
04/01/2018	R213 On 03-May-18	9.57	Call	Bond Future	3834	4	4	4	0.00
04/01/2018	R213 On 03-May-18	9.58	Call	Bond Future	3874	4	4	4	0.00
04/01/2018	R213 On 03-May-18	9.58	Put	Bond Future	1835	2	2	2	0.00
04/01/2018	R213 On 03-May-18	9.56	Put	Bond Future	1882	2	2	2	0.00
04/01/2018	R213 On 03-May-18	9.57	Put	Bond Future	1859	2	2	2	0.00
04/01/2018	R214 On 01-February-18			Bond Future	9.71	73.3329	73.4772	73.3329	49,252.00
04/01/2018	R214 On 01-February-18	9.82	Call	Bond Future	1753	2	2	2	0.00
04/01/2018	R214 On 01-February-18	9.84	Call	Bond Future	1834	2	2	2	0.00
04/01/2018	R214 On 01-February-18	9.83	Call	Bond Future	1793	2	2	2	0.00
04/01/2018	R214 On 01-February-18	9.83	Put	Bond Future	992	1	1	1	0.00
04/01/2018	R214 On 01-February-18	9.84	Put	Bond Future	965	1	1	1	0.00
04/01/2018	R214 On 01-February-18	9.82	Put	Bond Future	1020	1	1	1	0.00
04/01/2018	R214 On 03-May-18			Bond Future	9.77	71.4077	71.5543	71.4077	0.00
04/01/2018	R214 On 03-May-18	9.98	Call	Bond Future	3785	4	4	4	0.00
04/01/2018	R214 On 03-May-18	9.99	Call	Bond Future	3824	4	4	4	0.00
04/01/2018	R214 On 03-May-18	9.97	Call	Bond Future	3746	4	4	4	0.00
04/01/2018	R214 On 03-May-18	9.97	Put	Bond Future	2370	2	2	2	0.00
04/01/2018	R214 On 03-May-18	9.98	Put	Bond Future	2342	2	2	2	0.00
04/01/2018	R214 On 03-May-18	9.99	Put	Bond Future	2314	2	2	2	0.00
04/01/2018	R248 On 01-February-18			Bond Future	9.75	94.0780	94.1732	94.0780	80,503.00
04/01/2018	R248 On 01-February-18	9.89	Call	Bond Future	2450	2	2	2	0.00
04/01/2018	R248 On 01-February-18	9.91	Call	Bond Future	2557	3	3	3	0.00
04/01/2018	R248 On 01-February-18	9.90	Call	Bond Future	2503	2	3	2	0.00
04/01/2018	R248 On 01-February-18	9.89	Put	Bond Future	1215	1	1	1	0.00
04/01/2018	R248 On 01-February-18	9.91	Put	Bond Future	1150	1	1	1	0.00
04/01/2018	R248 On 01-February-18	9.90	Put	Bond Future	1182	1	1	1	0.00
04/01/2018	R248 On 03-May-18			Bond Future	9.80	91.3998	91.4962	91.3998	0.00
04/01/2018	R248 On 03-May-18	10.07	Call	Bond Future	5157	5	5	5	0.00
04/01/2018	R248 On 03-May-18	10.06	Call	Bond Future	5107	5	5	5	0.00
04/01/2018	R248 On 03-May-18	10.05	Call	Bond Future	5057	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
04/01/2018	R248 On 03-May-18	10.06	Put	Bond Future	2903	3	3	3	0.00
04/01/2018	R248 On 03-May-18	10.05	Put	Bond Future	2937	3	3	3	0.00
04/01/2018	R248 On 03-May-18	10.07	Put	Bond Future	2869	3	3	3	0.00