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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/04/2018 TO: 03/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	2025 On 03-May-18			Bond Future	135.56	135.5565	135.5578	135.5565	1,033.00
03/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2338	2	2	2	0.00
03/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2348	2	2	2	0.00
03/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2358	2	2	2	0.00
03/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2025 On 02-August-18			Bond Future	136.69	136.6886	136.6902	136.6886	0.00
03/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	40	0	0	0	0.00
03/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	30	0	0	0	0.00
03/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	20	0	0	0	0.00
03/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2029 On 03-May-18			Bond Future	104.53	104.5243	104.5258	104.5243	1,370.00
03/04/2018	2029 On 02-August-18			Bond Future	106.46	106.4617	106.4632	106.4617	0.00
03/04/2018	2030 On 03-May-18			Bond Future	8.41	99.2289	99.0851	99.2289	95,577.00
03/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7378	8	7	8	0.00
03/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7507	8	8	8	0.00
03/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7443	8	7	8	0.00
03/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	4	0	0	0	0.00
03/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	3	0	0	0	0.00
03/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	4	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
03/04/2018	2030 On 02-August-18			Bond Future	8.45	97.0574	96.9103	97.0574	127.00
03/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	7162	7	7	7	0.00
03/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2271	2	2	2	7,850.00
03/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	4113	4	4	4	7,850.00
03/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7220	7	7	7	0.00
03/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7395	8	7	8	0.00
03/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	7104	7	7	7	0.00
03/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	284	0	0	0	7,850.00
03/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	301	0	0	0	0.00
03/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	314	0	0	0	0.00
03/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	893	1	1	1	0.00
03/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	308	0	0	0	0.00
03/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1819	2	2	2	0.00
03/04/2018	2032 On 03-May-18			Bond Future	8.60	98.2139	98.0574	98.2139	60,218.00
03/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	8161	8	8	8	0.00
03/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8230	8	8	8	0.00
03/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8299	8	8	8	0.00
03/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	3	0	0	0	0.00
03/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	4	0	0	0	0.00
03/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	4	0	0	0	0.00
03/04/2018	2032 On 02-August-18			Bond Future	8.63	100.0294	99.8692	100.0294	2.00
03/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	8028	8	8	8	0.00
03/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7965	8	8	8	0.00
03/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7903	8	8	8	0.00
03/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	346	0	0	0	0.00
03/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	353	0	0	0	0.00
03/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	339	0	0	0	0.00
03/04/2018	2033 On 03-May-18			Bond Future	108.86	108.8621	108.8639	108.8621	6,055.00
03/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	1164	1	1	1	0.00
03/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	1154	1	1	1	0.00
03/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	1174	1	1	1	0.00
03/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00

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03/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2033 On 02-August-18			Bond Future	110.88	110.8799	110.8818	110.8799	1,515.00
03/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	962	1	1	1	0.00
03/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	942	1	1	1	0.00
03/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	952	1	1	1	0.00
03/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2037 On 03-May-18			Bond Future	8.84	99.3977	99.1322	99.3977	46,828.00
03/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	9248	10	9	10	0.00
03/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9399	10	9	10	0.00
03/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9323	10	9	10	0.00
03/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	6	0	0	0	0.00
03/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	6	0	0	0	0.00
03/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	5	0	0	0	0.00
03/04/2018	2037 On 02-August-18			Bond Future	8.88	96.9790	96.7078	96.9790	731.00
03/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	9115	9	9	9	0.00
03/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	9184	9	9	9	0.00
03/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	9252	10	9	10	0.00
03/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	400	0	0	0	0.00
03/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	415	0	0	0	0.00
03/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	407	0	0	0	0.00
03/04/2018	2038 On 03-May-18			Bond Future	134.46	134.4594	134.4617	134.4594	8,991.00
03/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	2192	2	2	2	0.00
03/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	2182	2	2	2	0.00
03/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	2172	2	2	2	0.00
03/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2038 On 02-August-18			Bond Future	135.40	135.3986	135.4011	135.3986	0.00
03/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	861	1	1	1	0.00

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03/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	851	1	1	1	0.00
03/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	871	1	1	1	0.00
03/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2040 On 03-May-18			Bond Future	8.91	103.5892	103.2042	103.5892	45,123.00
03/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10196	11	10	11	0.00
03/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	160	0	0	0	1,011.00
03/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	10115	11	10	11	0.00
03/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9629	10	10	10	1,500.00
03/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1819	2	2	2	1,239.00
03/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10276	11	10	11	0.00
03/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1002	1	1	1	0.00
03/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	7	0	0	0	0.00
03/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	9	0	0	0	0.00
03/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	6	0	0	0	0.00
03/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4263	4	4	4	0.00
03/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	6	0	0	0	0.00
03/04/2018	2040 On 02-August-18			Bond Future	8.95	100.9977	100.6048	100.9977	420.00
03/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	10056	10	10	10	0.00
03/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9983	10	10	10	0.00
03/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9910	10	10	10	0.00
03/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	450	0	0	0	0.00
03/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	458	0	0	0	0.00
03/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	442	0	0	0	0.00
03/04/2018	2044 On 03-May-18			Bond Future	8.97	100.6272	100.1339	100.6272	27,123.00
03/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10212	11	10	11	0.00
03/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10131	11	10	11	0.00
03/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10050	11	10	11	0.00
03/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	7	0	0	0	0.00
03/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	8	0	0	0	0.00
03/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	7	0	0	0	0.00

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03/04/2018	2044 On 02-August-18			Bond Future	9.01	98.1060	97.6029	98.1060	0.00
03/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9837	10	10	10	0.00
03/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9983	10	10	10	0.00
03/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9910	10	10	10	0.00
03/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	516	0	1	0	0.00
03/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	507	0	1	0	0.00
03/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	525	1	1	1	0.00
03/04/2018	2046 On 03-May-18			Bond Future	129.38	129.3765	129.3791	129.3765	10,874.00
03/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	1449	1	1	1	0.00
03/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	1429	1	1	1	0.00
03/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	1439	1	1	1	0.00
03/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2046 On 02-August-18			Bond Future	131.78	131.7744	131.7773	131.7744	0.00
03/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	2997	3	3	3	0.00
03/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	2987	3	3	3	0.00
03/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	3007	3	3	3	0.00
03/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2050 On 03-May-18			Bond Future	138.14	138.1363	138.1390	138.1363	9,788.00
03/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	2529	3	3	3	0.00
03/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	2519	3	3	3	0.00
03/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	2509	3	3	3	0.00
03/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2050 On 02-August-18			Bond Future	138.97	138.9639	138.9666	138.9639	0.00
03/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	1427	1	1	1	0.00
03/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	1437	1	1	1	0.00
03/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	1447	1	1	1	0.00

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03/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
03/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	0	0	0	0	0.00
03/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	AL37 On 03-May-18			Index Future	590.42	590.9780	590.4160	590.9780	0.00
03/04/2018	AL37 On 02-August-18			Index Future	601.33	601.9020	601.3260	601.9020	0.00
03/04/2018	AL7T On 03-May-18			Index Future	696.49	697.2810	696.4900	697.2810	0.00
03/04/2018	AL7T On 02-August-18			Index Future	709.36	710.1700	709.3600	710.1700	0.00
03/04/2018	ALBI On 03-May-18			Index Future	637.97	639.4820	637.9740	639.4820	805.00
03/04/2018	ALBI On 02-August-18			Index Future	649.76	651.3030	649.7630	651.3030	0.00
03/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2018	EL28 On 03-May-18			Bond Future	132.74	132.7338	132.7384	132.7338	0.00
03/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
03/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
03/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
03/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	442	0	0	0	0.00
03/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	452	0	0	0	0.00
03/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	462	0	0	0	0.00
03/04/2018	EL28 On 02-August-18			Bond Future	135.20	135.1940	135.1989	135.1940	0.00
03/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	269	0	0	0	0.00
03/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	249	0	0	0	0.00
03/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	259	0	0	0	0.00
03/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
03/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
03/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES33 On 03-May-18			Bond Future	10.13	81.0254	80.8318	81.0254	9,466.00
03/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6589	7	7	7	0.00
03/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6704	7	7	7	0.00
03/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6646	7	7	7	0.00
03/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES33 On 02-August-18			Bond Future	10.21	82.5232	82.3253	82.5232	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
03/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5709	6	6	6	0.00
03/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5767	6	6	6	0.00
03/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5824	6	6	6	0.00
03/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
03/04/2018	ES42 On 03-May-18			Bond Future	10.32	84.6007	84.2587	84.6007	7,957.00
03/04/2018	ES42 On 02-August-18			Bond Future	10.39	86.1645	85.8156	86.1645	0.00
03/04/2018	GOVI On 03-May-18			GOVI	634.46	635.8700	634.4630	635.8700	474.00
03/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	441730	46	44	46	0.00
03/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	441930	46	44	46	0.00
03/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	441830	46	44	46	0.00
03/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
03/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
03/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
03/04/2018	GOVI On 02-August-18			GOVI	646.19	647.6240	646.1870	647.6240	0.00
03/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	404770	42	40	42	0.00
03/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	404670	42	40	42	0.00
03/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	404870	42	40	42	0.00
03/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
03/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
03/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
03/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2018	IGOV On 03-May-18			Index Future	263.87	263.8780	263.8660	263.8780	1,119.00
03/04/2018	IGOV On 02-August-18			Index Future	268.76	268.7690	268.7570	268.7690	0.00
03/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
03/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
03/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4300	100.4300	100.4300	0.00
03/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
03/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.01	100.0000	100.0100	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
03/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
03/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
03/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8100	98.8100	98.8100	0.00
03/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.14	99.1300	99.1400	99.1300	0.00
03/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4500	99.4600	99.4500	0.00
03/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.78	99.7700	99.7800	99.7700	0.00
03/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.65	100.6400	100.6500	100.6400	0.00
03/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.32	98.3100	98.3200	98.3100	0.00
03/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.12	100.1100	100.1200	100.1100	0.00
03/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.55	95.5500	95.5500	95.5500	0.00
03/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.68	94.6900	94.6800	94.6900	0.00
03/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.79	93.8000	93.7900	93.8000	0.00
03/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.87	93.8800	93.8700	93.8800	0.00
03/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.98	95.9900	95.9800	95.9900	51.00
03/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.04	96.0400	96.0400	96.0400	0.00
03/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.15	97.1500	97.1500	97.1500	0.00
03/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.27	99.2800	99.2700	99.2800	0.00
03/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.45	100.4600	100.4500	100.4600	0.00
03/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.45	95.4600	95.4500	95.4600	0.00
03/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.72	99.7300	99.7200	99.7300	0.00
03/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.87	92.8900	92.8700	92.8900	0.00
03/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.78	89.8000	89.7800	89.8000	0.00
03/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.44	88.4700	88.4400	88.4700	0.00
03/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.55	90.5900	90.5500	90.5900	0.00
03/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.32	94.3700	94.3200	94.3700	0.00
03/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.81	92.8700	92.8100	92.8700	0.00
03/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.84	94.8900	94.8400	94.8900	0.00
03/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.55	98.5900	98.5500	98.5900	0.00
03/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.84	98.8700	98.8400	98.8700	0.00
03/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.97	93.9900	93.9700	93.9900	0.00
03/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.44	99.4600	99.4400	99.4600	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
03/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
03/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
03/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
03/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
03/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
03/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
03/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
03/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
03/04/2018	R023 On 03-May-18			Bond Future	7.39	102.9821	102.8785	102.9821	72,806.00
03/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3476	4	3	4	0.00
03/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3515	4	4	4	0.00
03/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3553	4	4	4	0.00
03/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6947	7	7	7	0.00
03/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
03/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	0	0	0.00
03/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	0	0	0.00
03/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	0	0	0.00
03/04/2018	R035 On 03-May-18			Bond Future	8.74	103.0630	102.7986	103.0630	70,885.00
03/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9484	10	9	10	0.00
03/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1653	2	2	2	1,000.00
03/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4597	5	5	5	0.00
03/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9559	10	10	10	0.00
03/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9408	10	9	10	0.00
03/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	11	0	0	0	0.00
03/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	272	0	0	0	1,000.00
03/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	10	0	0	0	0.00
03/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	10	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
03/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1586	2	2	2	0.00
03/04/2018	R035 On 02-August-18			Bond Future	8.78	104.9681	104.6982	104.9681	3.00
03/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6738	7	7	7	0.00
03/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6856	7	7	7	0.00
03/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6797	7	7	7	0.00
03/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1319	1	1	1	0.00
03/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1339	1	1	1	0.00
03/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1360	1	1	1	0.00
03/04/2018	R186 On 03-May-18			Bond Future	8.02	119.3243	119.1889	119.3243	191,717.00
03/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5934	6	6	6	0.00
03/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8220	8	8	8	1,093.00
03/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13195	13	13	13	0.00
03/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5872	6	6	6	0.00
03/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4437	5	4	5	0.00
03/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3275	3	3	3	0.00
03/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1874	2	2	2	0.00
03/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	394	0	0	0	500.00
03/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10924	11	11	11	0.00
03/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7546	8	8	8	0.00
03/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5435	6	5	6	0.00
03/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4499	5	4	5	0.00
03/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5809	6	6	6	0.00
03/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10747	11	11	11	0.00
03/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2689	3	3	3	0.00
03/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	803	1	1	1	0.00
03/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2978	3	3	3	0.00
03/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2407	3	2	3	0.00
03/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	31	0	0	0	0.00
03/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	96	0	0	0	3,500.00
03/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	334	0	0	0	3,500.00
03/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	0	0	0.00
03/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	33	0	0	0	0.00
03/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	8	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
03/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	12	0	0	0	4,745.00
03/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
03/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	208	0	0	0	500.00
03/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
03/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	162	0	0	0	3,500.00
03/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	935	1	1	1	0.00
03/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	125	0	0	0	0.00
03/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	8	0	0	0	0.00
03/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1544	2	2	2	0.00
03/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	7	0	0	0	0.00
03/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R186 On 02-August-18			Bond Future	8.04	116.2299	116.0911	116.2299	291.00
03/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3606	4	4	4	0.00
03/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2622	3	3	3	1,470.00
03/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3559	4	4	4	0.00
03/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	478	1	0	1	1,470.00
03/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3654	4	4	4	0.00
03/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1270	1	1	1	0.00
03/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4121	4	4	4	0.00
03/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	859	1	1	1	0.00
03/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	826	1	1	1	0.00
03/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	842	1	1	1	0.00
03/04/2018	R186 On 01-November-18			Bond Future	8.06	118.4047	118.2614	118.4047	0.00
03/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3978	4	4	4	5,000.00
03/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4283	4	4	4	0.00
03/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7175	7	7	7	0.00
03/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4239	4	4	4	0.00
03/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	2089	2	2	2	5,000.00
03/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4327	4	4	4	0.00
03/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	531	1	1	1	5,000.00
03/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1355	1	1	1	0.00
03/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2751	3	3	3	0.00
03/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1320	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
03/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1338	1	1	1	0.00
03/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1467	1	1	1	0.00
03/04/2018	R197 On 03-May-18			Bond Future	310.26	310.2585	310.2599	310.2585	2,388.00
03/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	5820	6	6	6	0.00
03/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	5800	6	6	6	0.00
03/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	5810	6	6	6	0.00
03/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R202 On 03-May-18			Bond Future	249.24	249.2365	249.2410	249.2365	23,110.00
03/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	2388	2	2	2	0.00
03/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	2381	2	2	2	0.00
03/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	2374	2	2	2	0.00
03/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	623	1	1	1	0.00
03/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	617	1	1	1	0.00
03/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	620	1	1	1	0.00
03/04/2018	R204 On 03-May-18			Bond Future	6.60	103.8745	103.8584	103.8745	21,667.00
03/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1459	2	1	2	0.00
03/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1462	2	1	2	0.00
03/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1455	2	1	2	0.00
03/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1167	1	1	1	0.00
03/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	1164	1	1	1	0.00
03/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	1161	1	1	1	0.00
03/04/2018	R207 On 03-May-18			Bond Future	6.78	103.0292	102.9939	103.0292	23,553.00
03/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1260	1	1	1	0.00
03/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1245	1	1	1	0.00
03/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1229	1	1	1	0.00
03/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2018	R208 On 03-May-18			Bond Future	7.02	100.0429	99.9884	100.0429	35,684.00
03/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1900	2	2	2	0.00
03/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1925	2	2	2	0.00
03/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1950	2	2	2	0.00
03/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	0	0	0.00
03/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	0	0	0.00
03/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	0	0	0.00
03/04/2018	R209 On 03-May-18			Bond Future	8.77	78.2976	78.0743	78.2976	87,297.00
03/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7452	8	7	8	0.00
03/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9758	10	10	10	0.00
03/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8399	9	8	9	0.00
03/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12759	13	13	13	0.00
03/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6812	7	7	7	435.00
03/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6940	7	7	7	0.00
03/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3903	4	4	4	0.00
03/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7515	8	8	8	0.00
03/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	3215	3	3	3	250.00
03/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4998	5	5	5	0.00
03/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1850	2	2	2	0.00
03/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7388	8	7	8	0.00
03/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	6	0	0	0	0.00
03/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	194	0	0	0	0.00
03/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	5	0	0	0	0.00
03/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	2	0	0	0	11,067.00
03/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	50	0	0	0	250.00
03/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	9	0	0	0	250.00
03/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	116	0	0	0	0.00
03/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	541	1	1	1	0.00
03/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	5	0	0	0	0.00
03/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
03/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	11	0	0	0	0.00
03/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
03/04/2018	R209 On 02-August-18			Bond Future	8.80	79.7449	79.5170	79.7449	816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	5199	5	5	5	0.00
03/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	13125	13	13	13	0.00
03/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2323	2	2	2	0.00
03/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9567	10	10	10	0.00
03/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2869	3	3	3	5,000.00
03/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6468	7	6	7	435.00
03/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1178	1	1	1	500.00
03/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10538	11	11	11	0.00
03/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	4051	4	4	4	0.00
03/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	1098	1	1	1	5,000.00
03/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10595	11	11	11	0.00
03/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10652	11	11	11	0.00
03/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	85	0	0	0	0.00
03/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	90	0	0	0	0.00
03/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	518	1	1	1	0.00
03/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	87	0	0	0	0.00
03/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3700	4	4	4	0.00
03/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1735	2	2	2	0.00
03/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1143	1	1	1	500.00
03/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	141	0	0	0	435.00
03/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3549	3	4	3	0.00
03/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2135	2	2	2	500.00
03/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	23	0	0	0	435.00
03/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	781	1	1	1	5,000.00
03/04/2018	R209 On 01-November-18			Bond Future	8.84	78.0884	77.8549	78.0884	0.00
03/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76967	77	77	77	0.00
03/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76967	77	77	77	0.00
03/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8386	9	8	9	0.00
03/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76967	77	77	77	0.00
03/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5221	5	5	5	0.00
03/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8232	8	8	8	0.00
03/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11544	12	12	12	0.00
03/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	250	0	0	0	0.00
03/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	742	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
03/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	708	1	1	1	0.00
03/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1665	2	2	2	0.00
03/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R210 On 03-May-18			Bond Future	192.52	192.5156	192.5183	192.5156	2,159.00
03/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	1058	1	1	1	0.00
03/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	1068	1	1	1	0.00
03/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	1078	1	1	1	0.00
03/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R212 On 03-May-18			Bond Future	156.31	156.3068	156.3072	156.3068	4,755.00
03/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	2027	2	2	2	0.00
03/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	2007	2	2	2	0.00
03/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	2017	2	2	2	0.00
03/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
03/04/2018	R213 On 03-May-18			Bond Future	8.49	89.9297	89.7879	89.9297	44,803.00
03/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7183	7	7	7	0.00
03/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7246	7	7	7	0.00
03/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7309	7	7	7	0.00
03/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	3	0	0	0	0.00
03/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	4	0	0	0	0.00
03/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	3	0	0	0	0.00
03/04/2018	R213 On 02-August-18			Bond Future	8.52	91.5921	91.4469	91.5921	1.00
03/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4539	5	5	5	0.00
03/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4487	5	4	5	0.00
03/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4436	5	4	5	0.00
03/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	805	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
03/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	820	1	1	1	0.00
03/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	791	1	1	1	0.00
03/04/2018	R214 On 03-May-18			Bond Future	8.90	78.3180	77.9608	78.3180	45,710.00
03/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7856	8	8	8	0.00
03/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7922	8	8	8	0.00
03/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7790	8	8	8	0.00
03/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	7	0	0	0	0.00
03/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	7	0	0	0	0.00
03/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	6	0	0	0	0.00
03/04/2018	R248 On 03-May-18			Bond Future	8.93	100.2977	99.7835	100.2977	90,977.00
03/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10584	11	11	11	0.00
03/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10500	11	11	11	0.00
03/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10417	11	10	11	0.00
03/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	8	0	0	0	0.00
03/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	9	0	0	0	0.00
03/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	8	0	0	0	0.00