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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	2025 On 03-May-18			Bond Future	135.31	135.7401	135.3148	135.7401	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2095	3	2095	3	0.00
10/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2105	3	2105	3	0.00
10/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2115	3	2115	3	0.00
10/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2025 On 02-August-18			Bond Future	136.44	136.8747	136.4419	136.8747	0.00
10/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	218	0	218	0	0.00
10/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	228	0	228	0	0.00
10/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	208	0	208	0	0.00
10/04/2018	2029 On 03-May-18			Bond Future	103.21	103.2119	103.2140	103.2119	1,370.00
10/04/2018	2029 On 02-August-18			Bond Future	105.13	105.1241	105.1266	105.1241	0.00
10/04/2018	2030 On 03-May-18			Bond Future	8.50	98.6290	8.4956	98.6290	95,819.00
10/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6779	7	6779	7	0.00
10/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	6908	7	6908	7	0.00
10/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	6844	7	6844	7	0.00
10/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	2	0	2	0	0.00
10/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	2	0	2	0	0.00
10/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	2	0	2	0	0.00
10/04/2018	2030 On 02-August-18			Bond Future	8.53	96.4452	8.5323	96.4452	127.00
10/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6589	7	6589	7	0.00
10/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1893	2	1893	2	7,850.00
10/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3621	4	3621	4	7,850.00
10/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6646	7	6646	7	0.00
10/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6819	7	6819	7	0.00
10/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6532	7	6532	7	0.00
10/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	317	0	317	0	7,850.00
10/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	337	0	337	0	0.00
10/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	351	0	351	0	0.00
10/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	1010	1	1010	1	0.00
10/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	344	0	344	0	0.00

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10/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2050	2	2050	2	0.00
10/04/2018	2032 On 03-May-18			Bond Future	8.68	97.6002	8.6753	97.6002	60,208.00
10/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7548	8	7548	8	0.00
10/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7617	8	7617	8	0.00
10/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7686	8	7686	8	0.00
10/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	2	0	2	0	0.00
10/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	2	0	2	0	0.00
10/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	2	0	2	0	0.00
10/04/2018	2032 On 02-August-18			Bond Future	8.71	99.4031	8.7115	99.4031	2.00
10/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7438	8	7438	8	0.00
10/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7376	8	7376	8	0.00
10/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7314	7	7314	7	0.00
10/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	380	0	380	0	0.00
10/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	387	0	387	0	0.00
10/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	372	0	372	0	0.00
10/04/2018	2033 On 03-May-18			Bond Future	108.46	108.5989	108.4623	108.5989	6,055.00
10/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	762	1	762	1	0.00
10/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	752	1	752	1	0.00
10/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	772	1	772	1	0.00
10/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2033 On 02-August-18			Bond Future	110.47	110.6110	110.4722	110.6110	1,515.00
10/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	552	1	552	1	0.00
10/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	532	1	532	1	0.00
10/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	542	1	542	1	0.00
10/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2037 On 03-May-18			Bond Future	8.94	98.4443	8.9369	98.4443	46,822.00
10/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8429	9	8429	9	0.00
10/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8580	9	8580	9	0.00
10/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8505	9	8505	9	0.00
10/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	3	0	3	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
10/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	4	0	4	0	0.00
10/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	3	0	3	0	0.00
10/04/2018	2037 On 02-August-18			Bond Future	8.98	96.0068	8.9790	96.0068	731.00
10/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8337	8	8337	8	0.00
10/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8404	9	8404	9	0.00
10/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8471	9	8471	9	0.00
10/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	451	0	451	0	0.00
10/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	468	0	468	0	0.00
10/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	459	0	459	0	0.00
10/04/2018	2038 On 03-May-18			Bond Future	133.63	134.0542	133.6345	134.0542	8,991.00
10/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1364	2	1364	2	0.00
10/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1354	2	1354	2	0.00
10/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1344	2	1344	2	0.00
10/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2038 On 02-August-18			Bond Future	134.56	134.9850	134.5577	134.9850	0.00
10/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	18	0	18	0	0.00
10/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	8	0	8	0	0.00
10/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	28	0	28	0	0.00
10/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
10/04/2018	2040 On 03-May-18			Bond Future	9.00	102.5554	8.9969	102.5554	45,891.00
10/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9405	10	9405	10	0.00
10/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	49	0	49	0	1,011.00
10/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9324	9	9324	9	0.00
10/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	8838	9	8838	9	1,500.00
10/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1211	1	1211	1	1,239.00
10/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	9486	10	9486	10	0.00
10/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1182	1	1182	1	0.00
10/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	4	0	4	0	0.00
10/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	5	0	5	0	0.00
10/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	3	0	3	0	0.00

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10/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4939	5	4939	5	0.00
10/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	3	0	3	0	0.00
10/04/2018	2040 On 02-August-18			Bond Future	9.04	99.9434	9.0389	99.9434	420.00
10/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9297	9	9297	9	0.00
10/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9225	9	9225	9	0.00
10/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9153	9	9153	9	0.00
10/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	494	0	494	0	0.00
10/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	503	0	503	0	0.00
10/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	485	0	485	0	0.00
10/04/2018	2044 On 03-May-18			Bond Future	9.05	99.5201	9.0466	99.5201	28,181.00
10/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	9453	10	9453	10	0.00
10/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9371	10	9371	10	0.00
10/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9290	9	9290	9	0.00
10/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	4	0	4	0	0.00
10/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	4	0	4	0	0.00
10/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	4	0	4	0	0.00
10/04/2018	2044 On 02-August-18			Bond Future	9.09	96.9772	9.0877	96.9772	0.00
10/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9111	9	9111	9	0.00
10/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9255	9	9255	9	0.00
10/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9183	9	9183	9	0.00
10/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	559	1	559	1	0.00
10/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	549	1	549	1	0.00
10/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	569	1	569	1	0.00
10/04/2018	2046 On 03-May-18			Bond Future	126.08	125.8242	126.0785	125.8242	10,874.00
10/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	1861	2	1861	2	0.00
10/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	1871	2	1871	2	0.00
10/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	1851	2	1851	2	0.00
10/04/2018	2046 On 02-August-18			Bond Future	128.41	128.1555	128.4148	128.1555	0.00
10/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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10/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	375	1	375	1	0.00
10/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	355	1	355	1	0.00
10/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	365	1	365	1	0.00
10/04/2018	2050 On 03-May-18			Bond Future	133.96	133.9543	133.9578	133.9543	9,788.00
10/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	1672	2	1672	2	0.00
10/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	1652	2	1652	2	0.00
10/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	1662	2	1662	2	0.00
10/04/2018	2050 On 02-August-18			Bond Future	134.71	134.7032	134.7073	134.7032	0.00
10/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
10/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	2833	3	2833	3	0.00
10/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	2813	3	2813	3	0.00
10/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	2823	3	2823	3	0.00
10/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	AL37 On 03-May-18			Index Future	587.44	588.0130	587.4430	588.0130	0.00
10/04/2018	AL37 On 02-August-18			Index Future	598.30	598.8750	598.2960	598.8750	0.00
10/04/2018	AL7T On 03-May-18			Index Future	692.97	693.8060	692.9650	693.8060	0.00
10/04/2018	AL7T On 02-August-18			Index Future	705.77	706.6220	705.7660	706.6220	0.00
10/04/2018	ALBI On 03-May-18			Index Future	633.80	634.6800	633.7980	634.6800	805.00
10/04/2018	ALBI On 02-August-18			Index Future	645.51	646.4040	645.5060	646.4040	0.00
10/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2018	EL28 On 03-May-18			Bond Future	132.77	132.7692	132.7742	132.7692	0.00
10/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
10/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
10/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
10/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	406	0	406	0	0.00
10/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	416	0	416	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
10/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	426	0	426	0	0.00
10/04/2018	EL28 On 02-August-18			Bond Future	135.23	135.2291	135.2346	135.2291	0.00
10/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	305	0	305	0	0.00
10/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	285	0	285	0	0.00
10/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	295	0	295	0	0.00
10/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
10/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
10/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES33 On 03-May-18			Bond Future	10.21	80.4042	10.2121	80.4042	9,466.00
10/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6036	6	6036	6	0.00
10/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6151	6	6151	6	0.00
10/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6093	6	6093	6	0.00
10/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES33 On 02-August-18			Bond Future	10.29	81.8894	10.2930	81.8894	0.00
10/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5145	5	5145	5	0.00
10/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5203	5	5203	5	0.00
10/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5261	5	5261	5	0.00
10/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
10/04/2018	ES42 On 03-May-18			Bond Future	10.39	83.8387	10.3872	83.8387	7,957.00
10/04/2018	ES42 On 02-August-18			Bond Future	10.47	85.3874	10.4657	85.3874	0.00
10/04/2018	GOVI On 03-May-18			GOVI	630.52	631.4090	630.5240	631.4090	474.00
10/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	402340	41	402340	41	0.00
10/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	402540	41	402540	41	0.00
10/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	402440	41	402440	41	0.00
10/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
10/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
10/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
10/04/2018	GOVI On 02-August-18			GOVI	642.17	643.0720	642.1720	643.0720	0.00
10/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	364620	37	364620	37	0.00
10/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	364520	37	364520	37	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
10/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	364720	37	364720	37	0.00
10/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
10/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
10/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
10/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2018	IGOV On 03-May-18			Index Future	261.65	262.0290	261.6530	262.0290	1,119.00
10/04/2018	IGOV On 02-August-18			Index Future	266.50	266.8840	266.5010	266.8840	0.00
10/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
10/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
10/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4500	100.4500	100.4500	0.00
10/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4100	99.4200	99.4100	0.00
10/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
10/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
10/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.5000	98.4900	98.5000	0.00
10/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8300	98.8300	98.8300	0.00
10/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1600	99.1700	99.1600	0.00
10/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4900	99.4900	99.4900	0.00
10/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.8200	99.8200	99.8200	0.00
10/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.70	100.6900	100.7000	100.6900	0.00
10/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.38	98.3600	98.3800	98.3600	0.00
10/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.18	100.1500	100.1800	100.1500	0.00
10/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.64	95.6100	95.6400	95.6100	0.00
10/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.80	94.7600	94.8000	94.7600	0.00
10/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.92	93.8800	93.9200	93.8800	0.00
10/04/2018	IS05 On 21-September-21			Interest Rate Swap	94.02	93.9600	94.0200	93.9600	0.00
10/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.15	96.0800	96.1500	96.0800	51.00
10/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.23	96.1500	96.2300	96.1500	0.00
10/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.36	97.2700	97.3600	97.2700	0.00
10/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.52	99.4200	99.5200	99.4200	0.00
10/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.72	100.6100	100.7200	100.6100	0.00
10/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.76	95.6400	95.7600	95.6400	0.00
10/04/2018	IS05 On 20-June-23			Interest Rate Swap	100.04	99.9200	100.0400	99.9200	0.00
10/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.33	93.2200	93.3300	93.2200	0.00
10/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.25	90.1300	90.2500	90.1300	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
10/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.92	88.8000	88.9200	88.8000	0.00
10/04/2018	IS10 On 21-September-26			Interest Rate Swap	91.03	90.9000	91.0300	90.9000	0.00
10/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.78	94.6500	94.7800	94.6500	0.00
10/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.29	93.1500	93.2900	93.1500	0.00
10/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.32	95.1700	95.3200	95.1700	0.00
10/04/2018	IS10 On 20-September-27			Interest Rate Swap	99.04	98.8700	99.0400	98.8700	0.00
10/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.35	99.1700	99.3500	99.1700	0.00
10/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.51	94.3100	94.5100	94.3100	0.00
10/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.98	99.7700	99.9800	99.7700	0.00
10/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
10/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
10/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
10/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
10/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
10/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
10/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
10/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
10/04/2018	R023 On 03-May-18			Bond Future	7.52	102.4479	7.5212	102.4479	72,260.00
10/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2944	3	2944	3	0.00
10/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	2983	3	2983	3	0.00
10/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3021	3	3021	3	0.00
10/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6414	7	6414	7	0.00
10/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
10/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	2	0	0.00
10/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	2	0	0.00
10/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	2	0	0.00
10/04/2018	R035 On 03-May-18			Bond Future	8.84	102.1120	8.8406	102.1120	78,610.00
10/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	8621	9	8621	9	0.00
10/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1051	1	1051	1	1,000.00
10/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	3748	4	3748	4	0.00
10/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	8697	9	8697	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8546	9	8546	9	0.00
10/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	7	0	7	0	0.00
10/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	281	0	281	0	1,000.00
10/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	6	0	6	0	0.00
10/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	6	0	6	0	0.00
10/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1843	2	1843	2	0.00
10/04/2018	R035 On 02-August-18			Bond Future	8.88	103.9982	8.8778	103.9982	3.00
10/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6010	6	6010	6	0.00
10/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6124	6	6124	6	0.00
10/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6067	6	6067	6	0.00
10/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1462	1	1462	1	0.00
10/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1484	1	1484	1	0.00
10/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1508	1	1508	1	0.00
10/04/2018	R186 On 03-May-18			Bond Future	8.10	118.7579	8.1035	118.7579	190,984.00
10/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5366	5	5366	5	0.00
10/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7656	8	7656	8	1,093.00
10/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12631	13	12631	13	0.00
10/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5304	5	5304	5	0.00
10/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3865	4	3865	4	0.00
10/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2705	3	2705	3	0.00
10/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1352	1	1352	1	0.00
10/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	166	0	166	0	500.00
10/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10360	10	10360	10	0.00
10/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	6981	7	6981	7	0.00
10/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4865	5	4865	5	0.00
10/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	3927	4	3927	4	0.00
10/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5241	5	5241	5	0.00
10/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2128	2	2128	2	0.00
10/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	440	1	440	1	0.00
10/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2412	3	2412	3	0.00
10/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1855	2	1855	2	0.00
10/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10182	10	10182	10	0.00
10/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	23	0	23	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
10/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	90	0	90	0	3,500.00
10/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	377	0	377	0	3,500.00
10/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	25	0	25	0	0.00
10/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	4	0	4	0	0.00
10/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	8	0	8	0	4,745.00
10/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
10/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	221	0	221	0	500.00
10/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
10/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	166	0	166	0	3,500.00
10/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1136	1	1136	1	0.00
10/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	123	0	123	0	0.00
10/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	5	0	5	0	0.00
10/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1880	2	1880	2	0.00
10/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	4	0	4	0	0.00
10/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R186 On 02-August-18			Bond Future	8.13	115.6515	8.1307	115.6515	291.00
10/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3169	3	3169	3	0.00
10/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2242	2	2242	2	1,470.00
10/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3124	3	3124	3	0.00
10/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	352	0	352	0	1,470.00
10/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3214	3	3214	3	0.00
10/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1466	1	1466	1	0.00
10/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4570	4	4570	4	0.00
10/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	999	1	999	1	0.00
10/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	962	1	962	1	0.00
10/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	980	1	980	1	0.00
10/04/2018	R186 On 01-November-18			Bond Future	8.15	117.8127	8.1547	117.8127	0.00
10/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3596	4	3596	4	5,000.00
10/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3886	4	3886	4	0.00
10/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6720	7	6720	7	0.00
10/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3845	4	3845	4	0.00
10/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1837	2	1837	2	5,000.00
10/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3929	4	3929	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
10/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	663	1	663	1	5,000.00
10/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1548	2	1548	2	0.00
10/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3086	3	3086	3	0.00
10/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1508	1	1508	1	0.00
10/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1528	1	1528	1	0.00
10/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1672	2	1672	2	0.00
10/04/2018	R197 On 03-May-18			Bond Future	309.37	309.3672	309.3699	309.3672	2,388.00
10/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	4930	5	4930	5	0.00
10/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	4910	5	4910	5	0.00
10/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	4920	5	4920	5	0.00
10/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R202 On 03-May-18			Bond Future	248.97	250.3406	248.9746	250.3406	23,110.00
10/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	2050	3	2050	3	0.00
10/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	2043	3	2043	3	0.00
10/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	2036	3	2036	3	0.00
10/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	551	0	551	0	0.00
10/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	545	0	545	0	0.00
10/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	548	0	548	0	0.00
10/04/2018	R204 On 03-May-18			Bond Future	6.75	103.7857	6.7466	103.7857	21,647.00
10/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1098	1	1098	1	0.00
10/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1102	1	1102	1	0.00
10/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1095	1	1095	1	0.00
10/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	894	1	894	1	0.00
10/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	891	1	891	1	0.00
10/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	889	1	889	1	0.00
10/04/2018	R207 On 03-May-18			Bond Future	6.92	102.8032	6.9233	102.8032	23,504.00
10/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1027	1	1027	1	0.00
10/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1012	1	1012	1	0.00
10/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	996	1	996	1	0.00
10/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
10/04/2018	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
10/04/2018	R208 On 03-May-18			Bond Future	7.16	99.6920	7.1588	99.6920	36,094.00
10/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1550	2	1550	2	0.00
10/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1575	2	1575	2	0.00
10/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1600	2	1600	2	0.00
10/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	1	0	0.00
10/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	1	0	0.00
10/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	1	0	0.00
10/04/2018	R209 On 03-May-18			Bond Future	8.87	77.4941	8.8700	77.4941	86,994.00
10/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	6724	7	6724	7	0.00
10/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9032	9	9032	9	0.00
10/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7673	8	7673	8	0.00
10/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12034	12	12034	12	0.00
10/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6083	6	6083	6	435.00
10/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6211	6	6211	6	0.00
10/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3173	3	3173	3	0.00
10/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	6788	7	6788	7	0.00
10/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2498	3	2498	3	250.00
10/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4263	4	4263	4	0.00
10/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1224	1	1224	1	0.00
10/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6660	7	6660	7	0.00
10/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	3	0	3	0	0.00
10/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	203	0	203	0	0.00
10/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	3	0	3	0	0.00
10/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	1	0	1	0	11,067.00
10/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	41	0	41	0	250.00
10/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	6	0	6	0	250.00
10/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	112	0	112	0	0.00
10/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	641	1	641	1	0.00
10/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	3	0	3	0	0.00
10/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
10/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	7	0	7	0	0.00
10/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
10/04/2018	R209 On 02-August-18			Bond Future	8.91	78.9256	8.9055	78.9256	816.00
10/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4588	5	4588	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
10/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1898	2	1898	2	0.00
10/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12393	13	12393	13	0.00
10/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	8862	9	8862	9	0.00
10/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2395	2	2395	2	5,000.00
10/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5814	6	5814	6	435.00
10/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	902	1	902	1	500.00
10/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	9821	10	9821	10	0.00
10/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3496	4	3496	4	0.00
10/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	835	1	835	1	5,000.00
10/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	9878	10	9878	10	0.00
10/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	9934	10	9934	10	0.00
10/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	107	0	107	0	0.00
10/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	112	0	112	0	0.00
10/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	603	1	603	1	0.00
10/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	109	0	109	0	0.00
10/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4177	4	4177	4	0.00
10/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	2000	2	2000	2	0.00
10/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1327	1	1327	1	500.00
10/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	176	0	176	0	435.00
10/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	4012	4	4012	4	0.00
10/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	30	0	30	0	435.00
10/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2450	2	2450	2	500.00
10/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	909	1	909	1	5,000.00
10/04/2018	R209 On 01-November-18			Bond Future	8.94	77.2518	8.9405	77.2518	0.00
10/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76214	76	76214	76	0.00
10/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76214	76	76214	76	0.00
10/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7794	8	7794	8	0.00
10/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76214	76	76214	76	0.00
10/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4733	5	4733	5	0.00
10/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7646	8	7646	8	0.00
10/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	10865	11	10865	11	0.00
10/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	326	0	326	0	0.00
10/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	910	1	910	1	0.00
10/04/2018	R209 On 01-November-18	1 016.00	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
10/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	870	1	870	1	0.00
10/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1930	2	1930	2	0.00
10/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R210 On 03-May-18			Bond Future	192.54	192.5385	192.5417	192.5385	2,159.00
10/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	1082	1	1082	1	0.00
10/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	1092	1	1092	1	0.00
10/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	1102	1	1102	1	0.00
10/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R212 On 03-May-18			Bond Future	155.64	155.6421	155.6436	155.6421	4,755.00
10/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1364	1	1364	1	0.00
10/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1344	1	1344	1	0.00
10/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1354	1	1354	1	0.00
10/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
10/04/2018	R213 On 03-May-18			Bond Future	8.56	89.4084	8.5641	89.4084	45,155.00
10/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6661	7	6661	7	0.00
10/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6724	7	6724	7	0.00
10/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6787	7	6787	7	0.00
10/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	1	0	1	0	0.00
10/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	2	0	2	0	0.00
10/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	2	0	2	0	0.00
10/04/2018	R213 On 02-August-18			Bond Future	8.60	91.0599	8.5959	91.0599	1.00
10/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4104	4	4104	4	0.00
10/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4054	4	4054	4	0.00
10/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4004	4	4004	4	0.00
10/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	902	1	902	1	0.00
10/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	918	1	918	1	0.00
10/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	886	1	886	1	0.00
10/04/2018	R214 On 03-May-18			Bond Future	8.98	77.4241	8.9799	77.4241	44,708.00
10/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7202	7	7202	7	0.00



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10/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7268	7	7268	7	0.00
10/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7135	7	7135	7	0.00
10/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	4	0	4	0	0.00
10/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	4	0	4	0	0.00
10/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	3	0	3	0	0.00
10/04/2018	R248 On 03-May-18			Bond Future	9.01	99.1406	9.0100	99.1406	90,928.00
10/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	9738	10	9738	10	0.00
10/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	9655	10	9655	10	0.00
10/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	9571	10	9571	10	0.00
10/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	5	0	5	0	0.00
10/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	5	0	5	0	0.00
10/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	5	0	5	0	0.00