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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	2025 On 03-May-18			Bond Future	133.86	133.8620	133.8620	133.8620	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
04/05/2018	2025 On 02-August-18			Bond Future	134.74	134.9236	134.7428	134.9236	864.00
04/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1917	2	1917	2	0.00
04/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1927	2	1927	2	0.00
04/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1907	2	1907	2	0.00
04/05/2018	2025 On 01-November-18			Bond Future	137.18	137.3966	137.1846	137.3966	0.00
04/05/2018	2025 On 07-February-19			Bond Future	138.47	138.7441	138.4675	138.7441	0.00
04/05/2018	2029 On 03-May-18			Bond Future	100.86	100.8648	100.8648	100.8648	0.00
04/05/2018	2029 On 02-August-18			Bond Future	102.80	102.7040	102.7962	102.7040	1,370.00
04/05/2018	2029 On 01-November-18			Bond Future	103.61	103.5368	103.6093	103.5368	0.00
04/05/2018	2029 On 07-February-19			Bond Future	105.65	105.6175	105.6458	105.6175	0.00
04/05/2018	2030 On 03-May-18			Bond Future	8.67	97.2498	8.6700	97.2498	0.00
04/05/2018	2030 On 02-August-18			Bond Future	8.83	94.8802	8.8255	94.8802	41,085.00
04/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4732	5	4732	5	0.00
04/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	876	1	876	1	7,850.00
04/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2139	3	2139	3	7,850.00
04/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4945	5	4945	5	0.00
04/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4785	5	4785	5	0.00
04/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4679	5	4679	5	0.00
04/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	479	0	479	0	7,850.00
04/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	511	0	511	0	0.00
04/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	533	0	533	0	0.00
04/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1563	1	1563	1	0.00
04/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	522	0	522	0	0.00
04/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3068	3	3068	3	0.00
04/05/2018	2030 On 01-November-18			Bond Future	8.88	96.6020	8.8761	96.6020	0.00
04/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1696	2	1696	2	0.00
04/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1752	2	1752	2	0.00
04/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1724	2	1724	2	0.00
04/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3676	3	3676	3	0.00
04/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3717	3	3717	3	0.00
04/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3635	3	3635	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
04/05/2018	2030 On 07-February-19			Bond Future	8.93	94.4993	8.9338	94.4993	0.00
04/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2401	3	2401	3	0.00
04/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2429	3	2429	3	0.00
04/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2459	3	2459	3	0.00
04/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4425	4	4425	4	0.00
04/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4464	4	4464	4	0.00
04/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4503	4	4503	4	0.00
04/05/2018	2032 On 03-May-18			Bond Future	8.85	96.1356	8.8450	96.1356	0.00
04/05/2018	2032 On 02-August-18			Bond Future	9.00	97.7034	9.0033	97.7034	30,350.00
04/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5406	6	5406	6	0.00
04/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5349	6	5349	6	0.00
04/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5291	6	5291	6	0.00
04/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	561	0	561	0	0.00
04/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	573	0	573	0	0.00
04/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	550	0	550	0	0.00
04/05/2018	2032 On 01-November-18			Bond Future	9.06	95.3210	9.0580	95.3210	0.00
04/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1917	2	1917	2	0.00
04/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1947	2	1947	2	0.00
04/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1887	2	1887	2	0.00
04/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4186	4	4186	4	0.00
04/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4140	4	4140	4	0.00
04/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4094	4	4094	4	0.00
04/05/2018	2032 On 07-February-19			Bond Future	9.12	97.2026	9.1194	97.2026	0.00
04/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2720	3	2720	3	0.00
04/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2688	3	2688	3	0.00
04/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2657	3	2657	3	0.00
04/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4959	5	4959	5	0.00
04/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5002	5	5002	5	0.00
04/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4916	5	4916	5	0.00
04/05/2018	2033 On 03-May-18			Bond Future	104.74	104.7378	104.7378	104.7378	0.00
04/05/2018	2033 On 02-August-18			Bond Future	106.64	106.6477	106.6398	106.6477	6,151.00
04/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00

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04/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3290	3	3290	3	0.00
04/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3300	3	3300	3	0.00
04/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3280	3	3280	3	0.00
04/05/2018	2033 On 01-November-18			Bond Future	107.45	107.4813	107.4511	107.4813	0.00
04/05/2018	2033 On 07-February-19			Bond Future	109.56	109.6412	109.5632	109.6412	0.00
04/05/2018	2037 On 03-May-18			Bond Future	9.06	97.2487	9.0600	97.2487	0.00
04/05/2018	2037 On 02-August-18			Bond Future	9.21	94.6049	9.2057	94.6049	51,931.00
04/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6529	7	6529	7	0.00
04/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6594	7	6594	7	0.00
04/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6658	7	6658	7	0.00
04/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	568	0	568	0	0.00
04/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	591	0	591	0	0.00
04/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	580	0	580	0	0.00
04/05/2018	2037 On 01-November-18			Bond Future	9.26	96.3217	9.2570	96.3217	0.00
04/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2427	3	2427	3	0.00
04/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2500	3	2500	3	0.00
04/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2463	3	2463	3	0.00
04/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4460	4	4460	4	0.00
04/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4411	4	4411	4	0.00
04/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4509	4	4509	4	0.00
04/05/2018	2037 On 07-February-19			Bond Future	9.31	93.9628	9.3149	93.9628	0.00
04/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3350	4	3350	4	0.00
04/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3388	4	3388	4	0.00
04/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3425	4	3425	4	0.00
04/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5462	5	5462	5	0.00
04/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5556	5	5556	5	0.00
04/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5509	5	5509	5	0.00
04/05/2018	2038 On 03-May-18			Bond Future	128.02	128.0212	128.0212	128.0212	0.00
04/05/2018	2038 On 02-August-18			Bond Future	128.79	128.8039	128.7943	128.8039	9,180.00
04/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5736	6	5736	6	0.00
04/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5746	6	5746	6	0.00

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04/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5756	6	5756	6	0.00
04/05/2018	2038 On 01-November-18			Bond Future	131.13	131.1647	131.1283	131.1647	0.00
04/05/2018	2038 On 07-February-19			Bond Future	132.12	132.2102	132.1154	132.2102	0.00
04/05/2018	2040 On 03-May-18			Bond Future	9.13	101.2138	9.1250	101.2138	0.00
04/05/2018	2040 On 02-August-18			Bond Future	9.25	98.3801	9.2549	98.3801	23,766.00
04/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7411	8	7411	8	0.00
04/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7342	8	7342	8	0.00
04/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	7273	8	7273	8	0.00
04/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	606	1	606	1	0.00
04/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	618	1	618	1	0.00
04/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	594	1	594	1	0.00
04/05/2018	2040 On 01-November-18			Bond Future	9.31	100.1654	9.3055	100.1654	0.00
04/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2783	3	2783	3	0.00
04/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2823	3	2823	3	0.00
04/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2743	3	2743	3	0.00
04/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4896	5	4896	5	0.00
04/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4843	5	4843	5	0.00
04/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4790	4	4790	4	0.00
04/05/2018	2040 On 07-February-19			Bond Future	9.36	97.6318	9.3624	97.6318	0.00
04/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3729	4	3729	4	0.00
04/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3811	4	3811	4	0.00
04/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3770	4	3770	4	0.00
04/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	5960	6	5960	6	0.00
04/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6011	6	6011	6	0.00
04/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	5909	6	5909	6	0.00
04/05/2018	2044 On 03-May-18			Bond Future	9.16	98.2909	9.1600	98.2909	0.00
04/05/2018	2044 On 02-August-18			Bond Future	9.29	95.5269	9.2880	95.5269	32,691.00
04/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	7326	8	7326	8	0.00
04/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7464	8	7464	8	0.00
04/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7395	8	7395	8	0.00
04/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	661	1	661	1	0.00
04/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	648	1	648	1	0.00
04/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	673	1	673	1	0.00
04/05/2018	2044 On 01-November-18			Bond Future	9.34	97.2604	9.3369	97.2604	0.00

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04/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2889	3	2889	3	0.00
04/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2930	3	2930	3	0.00
04/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2972	3	2972	3	0.00
04/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4863	5	4863	5	0.00
04/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4810	4	4810	4	0.00
04/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	4917	5	4917	5	0.00
04/05/2018	2044 On 07-February-19			Bond Future	9.39	94.7948	9.3917	94.7948	0.00
04/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3998	4	3998	4	0.00
04/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	4041	4	4041	4	0.00
04/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3956	4	3956	4	0.00
04/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6100	6	6100	6	0.00
04/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6048	6	6048	6	0.00
04/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	5997	6	5997	6	0.00
04/05/2018	2046 On 03-May-18			Bond Future	120.89	120.8878	120.8878	120.8878	0.00
04/05/2018	2046 On 02-August-18			Bond Future	123.08	123.0921	123.0835	123.0921	10,917.00
04/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5686	6	5686	6	0.00
04/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5706	6	5706	6	0.00
04/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5696	6	5696	6	0.00
04/05/2018	2046 On 01-November-18			Bond Future	123.66	123.6990	123.6648	123.6990	0.00
04/05/2018	2046 On 07-February-19			Bond Future	126.10	126.1848	126.0953	126.1848	0.00
04/05/2018	2050 On 03-May-18			Bond Future	128.74	128.7427	128.7427	128.7427	0.00
04/05/2018	2050 On 02-August-18			Bond Future	128.79	129.3691	128.7942	129.3691	9,775.00
04/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
04/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8746	8	8746	8	0.00
04/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8726	8	8726	8	0.00
04/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8736	8	8736	8	0.00
04/05/2018	2050 On 01-November-18			Bond Future	131.13	131.7402	131.1281	131.7402	0.00
04/05/2018	2050 On 07-February-19			Bond Future	131.93	132.6158	131.9338	132.6158	0.00
04/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	AL37 On 02-August-18			Index Future	592.51	593.7140	592.5050	593.7140	0.00
04/05/2018	AL37 On 01-November-18			Index Future	603.15	604.4900	603.1490	604.4900	0.00
04/05/2018	AL37 On 07-February-19			Index Future	614.88	616.4250	614.8800	616.4250	0.00
04/05/2018	AL7T On 02-August-18			Index Future	694.38	697.6380	694.3840	697.6380	0.00
04/05/2018	AL7T On 01-November-18			Index Future	706.86	710.3000	706.8580	710.3000	0.00
04/05/2018	AL7T On 07-February-19			Index Future	720.61	724.3240	720.6070	724.3240	0.00
04/05/2018	ALBI On 02-August-18			Index Future	634.06	637.3710	634.0560	637.3710	885.00
04/05/2018	ALBI On 01-November-18			Index Future	645.45	648.9390	645.4470	648.9390	0.00
04/05/2018	ALBI On 07-February-19			Index Future	658.00	661.7520	658.0000	661.7520	0.00
04/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C213 On 28-February-31			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
04/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2018	EL28 On 03-May-18			Bond Future	129.49	129.4905	129.4905	129.4905	0.00
04/05/2018	EL28 On 02-August-18			Bond Future	131.67	131.8517	131.6724	131.8517	0.00
04/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
04/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
04/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
04/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3268	3	3268	3	0.00
04/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3278	3	3278	3	0.00
04/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3258	3	3258	3	0.00
04/05/2018	ES33 On 03-May-18			Bond Future	10.34	79.4570	10.3400	79.4570	0.00
04/05/2018	ES33 On 02-August-18			Bond Future	10.52	80.8165	10.5155	80.8165	9,466.00
04/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3744	4	3744	4	0.00
04/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3801	4	3801	4	0.00
04/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3859	4	3859	4	0.00
04/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
04/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
04/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
04/05/2018	ES33 On 01-November-18			Bond Future	10.62	78.4942	10.6166	78.4942	0.00
04/05/2018	ES33 On 07-February-19			Bond Future	10.73	80.0436	10.7323	80.0436	0.00
04/05/2018	ES42 On 03-May-18			Bond Future	10.51	82.8498	10.5050	82.8498	0.00
04/05/2018	ES42 On 02-August-18			Bond Future	10.68	84.2218	10.6767	84.2218	7,957.00
04/05/2018	ES42 On 01-November-18			Bond Future	10.77	81.4902	10.7727	81.4902	0.00
04/05/2018	ES42 On 07-February-19			Bond Future	10.88	83.0985	10.8787	83.0985	0.00
04/05/2018	GOVI On 02-August-18			GOVI	630.56	634.0310	630.5550	634.0310	464.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	248450	28	248450	28	0.00
04/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	248350	28	248350	28	0.00
04/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	248550	28	248550	28	0.00
04/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 01-November-18			GOVI	641.88	645.5380	641.8830	645.5380	0.00
04/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	116070	8	116070	8	0.00
04/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	116270	8	116270	8	0.00
04/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	116170	8	116170	8	0.00
04/05/2018	GOVI On 07-February-19			GOVI	654.37	658.2840	654.3680	658.2840	0.00
04/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
04/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	121420	8	121420	8	0.00
04/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	121520	8	121520	8	0.00
04/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	121620	8	121620	8	0.00
04/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2018	IGOV On 02-August-18			Index Future	259.58	259.9320	259.5760	259.9320	884.00
04/05/2018	IGOV On 01-November-18			Index Future	264.28	264.6960	264.2800	264.6960	241.00
04/05/2018	IGOV On 07-February-19			Index Future	269.48	270.0160	269.4750	270.0160	0.00
04/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
04/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
04/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4600	100.4700	100.4600	0.00
04/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.46	99.4400	99.4600	99.4400	0.00
04/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.11	100.0900	100.1100	100.0900	0.00
04/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
04/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
04/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8400	98.8500	98.8400	0.00
04/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.21	99.1900	99.2100	99.1900	0.00
04/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.57	99.5400	99.5700	99.5400	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
04/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.92	99.8800	99.9200	99.8800	0.00
04/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.83	100.7700	100.8300	100.7700	0.00
04/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.54	98.4600	98.5400	98.4600	0.00
04/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.37	100.2800	100.3700	100.2800	0.00
04/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.88	95.7600	95.8800	95.7600	0.00
04/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.07	94.9400	95.0700	94.9400	0.00
04/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.22	94.0800	94.2200	94.0800	0.00
04/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.35	94.2000	94.3500	94.2000	0.00
04/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.51	96.3500	96.5100	96.3500	51.00
04/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.61	96.4500	96.6100	96.4500	0.00
04/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.77	97.6000	97.7700	97.6000	0.00
04/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.94	99.7600	99.9400	99.7600	0.00
04/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.16	100.9800	101.1600	100.9800	0.00
04/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.22	96.0300	96.2200	96.0300	0.00
04/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.52	100.3200	100.5200	100.3200	0.00
04/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.97	93.7600	93.9700	93.7600	0.00
04/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.90	90.6900	90.9000	90.6900	0.00
04/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.59	89.3600	89.5900	89.3600	0.00
04/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.71	91.4700	91.7100	91.4700	0.00
04/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.48	95.2200	95.4800	95.2200	0.00
04/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.00	93.7300	94.0000	93.7300	0.00
04/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.05	95.7600	96.0500	95.7600	0.00
04/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.76	99.4600	99.7600	99.4600	0.00
04/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.09	99.7700	100.0900	99.7700	0.00
04/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.28	94.9300	95.2800	94.9300	0.00
04/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.74	100.3900	100.7400	100.3900	0.00
04/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
04/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
04/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
04/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
04/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00

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04/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
04/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
04/05/2018	R023 On 03-May-18			Bond Future	7.70	101.6339	7.7000	101.6339	0.00
04/05/2018	R023 On 02-August-18			Bond Future	7.79	103.4356	7.7870	103.4356	34,952.00
04/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9304	10	9304	10	0.00
04/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9337	10	9337	10	0.00
04/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9270	9	9270	9	0.00
04/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R023 On 01-November-18			Bond Future	7.82	101.3859	7.8243	101.3859	0.00
04/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9376	10	9376	10	0.00
04/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9344	10	9344	10	0.00
04/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9312	10	9312	10	0.00
04/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
04/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
04/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
04/05/2018	R023 On 07-February-19			Bond Future	7.87	103.3874	7.8704	103.3874	0.00
04/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8700	9	8700	9	0.00
04/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8759	9	8759	9	0.00
04/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8730	9	8730	9	0.00
04/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	18	0	18	0	0.00
04/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	18	0	18	0	0.00
04/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	19	0	19	0	0.00
04/05/2018	R035 On 03-May-18			Bond Future	8.98	100.7817	8.9750	100.7817	0.00
04/05/2018	R035 On 02-August-18			Bond Future	9.11	102.4579	9.1116	102.4579	65,685.00
04/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3862	4	3862	4	0.00
04/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3917	4	3917	4	0.00
04/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3973	4	3973	4	0.00
04/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1314	1	1314	1	0.00
04/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1290	1	1290	1	0.00
04/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1338	1	1338	1	0.00
04/05/2018	R035 On 01-November-18			Bond Future	9.17	99.8205	9.1664	99.8205	0.00
04/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2449	3	2449	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
04/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2413	3	2413	3	0.00
04/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2378	3	2378	3	0.00
04/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4388	4	4388	4	0.00
04/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4438	4	4438	4	0.00
04/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4340	4	4340	4	0.00
04/05/2018	R035 On 07-February-19			Bond Future	9.23	101.7909	9.2287	101.7909	0.00
04/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3265	4	3265	4	0.00
04/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3340	4	3340	4	0.00
04/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3303	4	3303	4	0.00
04/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5435	5	5435	5	0.00
04/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5388	5	5388	5	0.00
04/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5481	5	5481	5	0.00
04/05/2018	R186 On 03-May-18			Bond Future	8.27	117.5170	8.2700	117.5170	0.00
04/05/2018	R186 On 02-August-18			Bond Future	8.40	114.2577	8.3997	114.2577	125,910.00
04/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1983	2	1983	2	0.00
04/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1872	2	1872	2	0.00
04/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1160	1	1160	1	3,020.00
04/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1909	2	1909	2	0.00
04/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	83	0	83	0	3,020.00
04/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1836	2	1836	2	0.00
04/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1450	1	1450	1	0.00
04/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2124	2	2124	2	0.00
04/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6041	6	6041	6	0.00
04/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1396	1	1396	1	0.00
04/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1423	1	1423	1	0.00
04/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1343	1	1343	1	2,500.00
04/05/2018	R186 On 01-November-18			Bond Future	8.45	116.3312	8.4489	116.3312	0.00
04/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2375	3	2375	3	5,000.00
04/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2618	3	2618	3	0.00
04/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5136	6	5136	6	0.00
04/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1028	1	1028	1	5,000.00
04/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2654	3	2654	3	0.00
04/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2583	3	2583	3	0.00
04/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2141	2	2141	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
04/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	934	1	934	1	5,000.00
04/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4131	4	4131	4	0.00
04/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2088	2	2088	2	0.00
04/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2114	2	2114	2	0.00
04/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2306	2	2306	2	0.00
04/05/2018	R186 On 07-February-19			Bond Future	8.51	113.3214	8.5054	113.3214	0.00
04/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2088	2	2088	2	0.00
04/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2115	2	2115	2	0.00
04/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2142	2	2142	2	0.00
04/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3887	4	3887	4	0.00
04/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3957	4	3957	4	0.00
04/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3922	4	3922	4	0.00
04/05/2018	R197 On 03-May-18			Bond Future	305.68	305.6777	305.6777	305.6777	0.00
04/05/2018	R197 On 02-August-18			Bond Future	304.07	304.0934	304.0672	304.0934	2,350.00
04/05/2018	R197 On 01-November-18			Bond Future	309.58	309.6670	309.5774	309.6670	0.00
04/05/2018	R197 On 07-February-19			Bond Future	308.31	308.5312	308.3051	308.5312	0.00
04/05/2018	R202 On 03-May-18			Bond Future	242.28	242.2789	242.2789	242.2789	0.00
04/05/2018	R202 On 02-August-18			Bond Future	242.28	242.8945	242.2824	242.8945	22,199.00
04/05/2018	R202 On 01-November-18			Bond Future	246.67	247.3466	246.6733	247.3466	0.00
04/05/2018	R202 On 07-February-19			Bond Future	247.61	248.4089	247.6141	248.4089	0.00
04/05/2018	R204 On 03-May-18			Bond Future	6.76	103.7655	6.7550	103.7655	0.00
04/05/2018	R204 On 02-August-18			Bond Future	6.41	101.6039	6.4122	101.6039	10,121.00
04/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	940	1	940	1	0.00
04/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	944	1	944	1	0.00
04/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	937	1	937	1	0.00
04/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R207 On 03-May-18			Bond Future	7.17	102.3732	7.1700	102.3732	0.00
04/05/2018	R207 On 02-August-18			Bond Future	7.25	100.5589	7.2475	100.5589	20,892.00
04/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	30	0	30	0	0.00
04/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	34	0	34	0	0.00
04/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	32	0	32	0	0.00
04/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	566	0	566	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
04/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	543	0	543	0	0.00
04/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	554	0	554	0	0.00
04/05/2018	R207 On 01-November-18			Bond Future	7.23	102.3838	7.2294	102.3838	0.00
04/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	68	0	68	0	0.00
04/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	65	0	65	0	0.00
04/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	70	0	70	0	0.00
04/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	617	1	617	1	0.00
04/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	608	1	608	1	0.00
04/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	600	1	600	1	0.00
04/05/2018	R207 On 07-February-19			Bond Future	7.20	100.7595	7.1992	100.7595	0.00
04/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	74	0	74	0	0.00
04/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	72	0	72	0	0.00
04/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	70	0	70	0	0.00
04/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	672	1	672	1	0.00
04/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	679	1	679	1	0.00
04/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	665	1	665	1	0.00
04/05/2018	R208 On 03-May-18			Bond Future	7.37	99.1000	7.3700	99.1000	0.00
04/05/2018	R208 On 02-August-18			Bond Future	7.46	100.8376	7.4627	100.8376	30,909.00
04/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	125	0	125	0	0.00
04/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	113	0	113	0	0.00
04/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	119	0	119	0	0.00
04/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	901	1	901	1	0.00
04/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	883	1	883	1	0.00
04/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	919	1	919	1	0.00
04/05/2018	R208 On 01-November-18			Bond Future	7.48	99.2678	7.4841	99.2678	0.00
04/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	240	0	240	0	0.00
04/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	247	0	247	0	0.00
04/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	233	0	233	0	0.00
04/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1029	1	1029	1	0.00
04/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1059	1	1059	1	0.00
04/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1044	1	1044	1	0.00
04/05/2018	R208 On 07-February-19			Bond Future	7.51	101.2273	7.5117	101.2273	0.00
04/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	324	0	324	0	0.00
04/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	317	0	317	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
04/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	310	0	310	0	0.00
04/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1156	1	1156	1	0.00
04/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1181	1	1181	1	0.00
04/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1169	1	1169	1	0.00
04/05/2018	R209 On 03-May-18			Bond Future	9.01	76.3324	9.0100	76.3324	0.00
04/05/2018	R209 On 02-August-18			Bond Future	9.14	77.6275	9.1384	77.6275	90,600.00
04/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3145	4	3145	4	0.00
04/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10727	11	10727	11	0.00
04/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7229	8	7229	8	0.00
04/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1321	2	1321	2	5,000.00
04/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	966	1	966	1	0.00
04/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4269	5	4269	5	435.00
04/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	345	0	345	0	500.00
04/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8172	9	8172	9	0.00
04/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2197	3	2197	3	0.00
04/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	310	0	310	0	5,000.00
04/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8228	9	8228	9	0.00
04/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8284	9	8284	9	0.00
04/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	122	0	122	0	0.00
04/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	130	0	130	0	0.00
04/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	725	1	725	1	0.00
04/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	126	0	126	0	0.00
04/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5318	5	5318	5	0.00
04/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2593	2	2593	2	0.00
04/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3184	3	3184	3	500.00
04/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1695	1	1695	1	500.00
04/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	209	0	209	0	435.00
04/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5121	5	5121	5	0.00
04/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1132	1	1132	1	5,000.00
04/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	31	0	31	0	435.00
04/05/2018	R209 On 01-November-18			Bond Future	9.19	75.8882	9.1878	75.8882	0.00
04/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74461	75	74461	75	0.00
04/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74461	75	74461	75	0.00
04/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6277	7	6277	7	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
04/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74461	75	74461	75	0.00
04/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3430	4	3430	4	0.00
04/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9209	10	9209	10	0.00
04/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6131	7	6131	7	0.00
04/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1147	1	1147	1	0.00
04/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	421	0	421	0	0.00
04/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1105	1	1105	1	0.00
04/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2380	2	2380	2	0.00
04/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
04/05/2018	R209 On 07-February-19			Bond Future	9.24	77.3862	9.2427	77.3862	0.00
04/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2734	3	2734	3	0.00
04/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2765	3	2765	3	0.00
04/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2703	3	2703	3	0.00
04/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4759	4	4759	4	0.00
04/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4719	4	4719	4	0.00
04/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4678	4	4678	4	0.00
04/05/2018	R210 On 03-May-18			Bond Future	187.86	187.8597	187.8597	187.8597	0.00
04/05/2018	R210 On 02-August-18			Bond Future	191.02	191.2854	191.0222	191.2854	2,159.00
04/05/2018	R210 On 01-November-18			Bond Future	191.98	192.2910	191.9838	192.2910	0.00
04/05/2018	R210 On 07-February-19			Bond Future	195.76	196.1553	195.7570	196.1553	0.00
04/05/2018	R212 On 03-May-18			Bond Future	154.84	154.8427	154.8427	154.8427	0.00
04/05/2018	R212 On 02-August-18			Bond Future	155.27	155.5646	155.2741	155.5646	3,975.00
04/05/2018	R212 On 01-November-18			Bond Future	158.09	158.4158	158.0878	158.4158	0.00
04/05/2018	R212 On 07-February-19			Bond Future	159.04	159.4455	159.0413	159.4455	0.00
04/05/2018	R213 On 03-May-18			Bond Future	8.75	88.0052	8.7450	88.0052	0.00
04/05/2018	R213 On 02-August-18			Bond Future	8.90	89.4773	8.8993	89.4773	29,247.00
04/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2463	3	2463	3	0.00
04/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2422	3	2422	3	0.00
04/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2381	3	2381	3	0.00
04/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1348	1	1348	1	0.00
04/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1373	1	1373	1	0.00
04/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1323	1	1323	1	0.00



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04/05/2018	R213 On 01-November-18			Bond Future	8.95	87.5543	8.9520	87.5543	0.00
04/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1729	2	1729	2	0.00
04/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1702	2	1702	2	0.00
04/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1675	2	1675	2	0.00
04/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3739	3	3739	3	0.00
04/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3781	3	3781	3	0.00
04/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3698	3	3698	3	0.00
04/05/2018	R213 On 07-February-19			Bond Future	9.01	89.2826	9.0123	89.2826	0.00
04/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2351	3	2351	3	0.00
04/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2380	3	2380	3	0.00
04/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2408	3	2408	3	0.00
04/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4519	4	4519	4	0.00
04/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4480	4	4480	4	0.00
04/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4558	4	4558	4	0.00
04/05/2018	R214 On 03-May-18			Bond Future	9.12	76.2681	9.1150	76.2681	0.00
04/05/2018	R214 On 02-August-18			Bond Future	9.24	77.5190	9.2419	77.5190	29,851.00
04/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	1072	1	1072	1	0.00
04/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	1127	1	1127	1	0.00
04/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	1099	1	1099	1	0.00
04/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3327	3	3327	3	0.00
04/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3276	3	3276	3	0.00
04/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3378	3	3378	3	0.00
04/05/2018	R214 On 01-November-18			Bond Future	9.29	75.6323	9.2913	75.6323	0.00
04/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1970	2	1970	2	0.00
04/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	2000	2	2000	2	0.00
04/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	2031	2	2031	2	0.00
04/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4233	4	4233	4	0.00
04/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4327	4	4327	4	0.00
04/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4279	4	4279	4	0.00
04/05/2018	R214 On 07-February-19			Bond Future	9.35	77.1253	9.3471	77.1253	0.00
04/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2865	3	2865	3	0.00
04/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2898	3	2898	3	0.00
04/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2833	3	2833	3	0.00
04/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5207	5	5207	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
04/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5163	5	5163	5	0.00
04/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5119	5	5119	5	0.00
04/05/2018	R248 On 03-May-18			Bond Future	9.15	97.5988	9.1450	97.5988	0.00
04/05/2018	R248 On 02-August-18			Bond Future	9.26	99.1986	9.2621	99.1986	100,451.00
04/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1557	2	1557	2	0.00
04/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1521	2	1521	2	0.00
04/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1485	2	1485	2	0.00
04/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4299	4	4299	4	0.00
04/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4364	4	4364	4	0.00
04/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4235	4	4235	4	0.00
04/05/2018	R248 On 01-November-18			Bond Future	9.31	96.5652	9.3116	96.5652	0.00
04/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2676	3	2676	3	0.00
04/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2757	3	2757	3	0.00
04/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2716	3	2716	3	0.00
04/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5562	5	5562	5	0.00
04/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5502	5	5502	5	0.00
04/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5622	5	5622	5	0.00
04/05/2018	R248 On 07-February-19			Bond Future	9.37	98.4714	9.3675	98.4714	0.00
04/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3772	4	3772	4	0.00
04/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3815	4	3815	4	0.00
04/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3730	4	3730	4	0.00
04/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6686	6	6686	6	0.00
04/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6799	6	6799	6	0.00
04/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6742	6	6742	6	0.00