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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	2025 On 03-May-18			Bond Future	132.60	132.5152	132.6019	132.5152	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
05/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	608	1	608	1	0.00
05/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	598	1	598	1	0.00
05/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	618	1	618	1	0.00
05/03/2018	2025 On 02-August-18			Bond Future	133.68	133.5931	133.6819	133.5931	0.00
05/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2978	3	2978	3	0.00
05/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2988	3	2988	3	0.00
05/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2968	3	2968	3	0.00
05/03/2018	2029 On 03-May-18			Bond Future	100.13	100.1249	100.1272	100.1249	1,370.00
05/03/2018	2029 On 02-August-18			Bond Future	101.98	101.9823	101.9849	101.9823	0.00
05/03/2018	2030 On 03-May-18			Bond Future	8.68	97.3291	8.6787	97.3291	90,536.00
05/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	5611	6	5611	6	0.00
05/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	5732	6	5732	6	0.00
05/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	5672	6	5672	6	0.00
05/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	129	0	129	0	0.00
05/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	125	0	125	0	0.00
05/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	133	0	133	0	0.00
05/03/2018	2030 On 02-August-18			Bond Future	8.72	95.1244	8.7215	95.1244	127.00
05/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	5691	6	5691	6	0.00
05/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1593	2	1593	2	7,850.00
05/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3055	3	3055	3	7,850.00
05/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	5743	6	5743	6	0.00
05/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	5901	6	5901	6	0.00
05/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	5638	6	5638	6	0.00
05/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	719	1	719	1	7,850.00
05/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	754	1	754	1	0.00
05/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	778	1	778	1	0.00
05/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1764	2	1764	2	0.00
05/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	766	1	766	1	0.00

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05/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	3070	3	3070	3	0.00
05/03/2018	2032 On 03-May-18			Bond Future	8.89	95.9497	8.8893	95.9497	61,957.00
05/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6063	6	6063	6	0.00
05/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6127	6	6127	6	0.00
05/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6192	6	6192	6	0.00
05/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	155	0	155	0	0.00
05/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	165	0	165	0	0.00
05/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	160	0	160	0	0.00
05/03/2018	2032 On 02-August-18			Bond Future	8.93	97.7251	8.9321	97.7251	2.00
05/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6264	6	6264	6	0.00
05/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6208	6	6208	6	0.00
05/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6153	6	6153	6	0.00
05/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	888	1	888	1	0.00
05/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	902	1	902	1	0.00
05/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	875	1	875	1	0.00
05/03/2018	2033 On 03-May-18			Bond Future	103.49	103.4869	103.4893	103.4869	6,055.00
05/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4201	4	4201	4	0.00
05/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4211	4	4211	4	0.00
05/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4221	4	4221	4	0.00
05/03/2018	2033 On 02-August-18			Bond Future	105.41	105.4067	105.4095	105.4067	0.00
05/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4520	5	4520	5	0.00
05/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4530	5	4530	5	0.00
05/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4510	5	4510	5	0.00
05/03/2018	2037 On 03-May-18			Bond Future	9.17	96.4996	9.1675	96.4996	48,380.00
05/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	6671	7	6671	7	0.00
05/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	6810	7	6810	7	0.00
05/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	6740	7	6740	7	0.00
05/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	224	0	224	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
05/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	230	0	230	0	0.00
05/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	218	0	218	0	0.00
05/03/2018	2037 On 02-August-18			Bond Future	9.22	94.0293	9.2162	94.0293	731.00
05/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	6958	7	6958	7	0.00
05/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7019	7	7019	7	0.00
05/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7079	7	7079	7	0.00
05/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	1077	1	1077	1	0.00
05/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	1108	1	1108	1	0.00
05/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	1093	1	1093	1	0.00
05/03/2018	2038 On 03-May-18			Bond Future	124.78	124.7764	124.7794	124.7764	8,991.00
05/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7511	8	7511	8	0.00
05/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7491	7	7491	7	0.00
05/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7501	8	7501	8	0.00
05/03/2018	2038 On 02-August-18			Bond Future	125.54	125.5380	125.5417	125.5380	0.00
05/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8988	9	8988	9	0.00
05/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8998	9	8998	9	0.00
05/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	9008	9	9008	9	0.00
05/03/2018	2040 On 03-May-18			Bond Future	9.22	100.5452	9.2223	100.5452	40,145.00
05/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	7534	8	7534	8	0.00
05/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	123	0	123	0	1,011.00
05/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	7460	8	7460	8	0.00
05/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7025	7	7025	7	1,500.00
05/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1059	1	1059	1	1,239.00
05/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	7607	8	7607	8	0.00
05/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	3130	3	3130	3	0.00
05/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	240	0	240	0	0.00
05/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	292	0	292	0	0.00
05/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	232	0	232	0	0.00

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05/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	7114	7	7114	7	0.00
05/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	225	0	225	0	0.00
05/03/2018	2040 On 02-August-18			Bond Future	9.27	97.8993	9.2706	97.8993	420.00
05/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	7821	8	7821	8	0.00
05/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	7756	8	7756	8	0.00
05/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	7692	8	7692	8	0.00
05/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	1162	1	1162	1	0.00
05/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	1179	1	1179	1	0.00
05/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	1146	1	1146	1	0.00
05/03/2018	2044 On 03-May-18			Bond Future	9.27	97.5218	9.2716	97.5218	23,703.00
05/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	7566	8	7566	8	0.00
05/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	7493	8	7493	8	0.00
05/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	7418	8	7418	8	0.00
05/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	263	0	263	0	0.00
05/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	270	0	270	0	0.00
05/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	254	0	254	0	0.00
05/03/2018	2044 On 02-August-18			Bond Future	9.32	94.9452	9.3188	94.9452	0.00
05/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	7663	8	7663	8	0.00
05/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	7792	8	7792	8	0.00
05/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	7727	8	7727	8	0.00
05/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	1277	1	1277	1	0.00
05/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	1260	1	1260	1	0.00
05/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	1295	1	1295	1	0.00
05/03/2018	2046 On 03-May-18			Bond Future	117.28	117.2740	117.2774	117.2740	10,874.00
05/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10663	11	10663	11	0.00
05/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10673	11	10673	11	0.00
05/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10653	11	10653	11	0.00
05/03/2018	2046 On 02-August-18			Bond Future	119.45	119.4495	119.4534	119.4495	0.00
05/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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05/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9337	9	9337	9	0.00
05/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9317	9	9317	9	0.00
05/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9327	9	9327	9	0.00
05/03/2018	2050 On 03-May-18			Bond Future	124.53	124.5280	124.5317	124.5280	9,788.00
05/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11098	11	11098	11	0.00
05/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11078	11	11078	11	0.00
05/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11088	11	11088	11	0.00
05/03/2018	2050 On 02-August-18			Bond Future	125.11	125.1053	125.1093	125.1053	0.00
05/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
05/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12431	12	12431	12	0.00
05/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12411	12	12411	12	0.00
05/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12421	12	12421	12	0.00
05/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	AL37 On 03-May-18			Index Future	588.06	588.4650	588.0550	588.4650	0.00
05/03/2018	AL37 On 02-August-18			Index Future	598.94	599.3540	598.9360	599.3540	0.00
05/03/2018	AL7T On 03-May-18			Index Future	687.29	688.0880	687.2850	688.0880	0.00
05/03/2018	AL7T On 02-August-18			Index Future	700.00	700.8210	700.0020	700.8210	0.00
05/03/2018	ALBI On 03-May-18			Index Future	625.16	626.1820	625.1630	626.1820	814.00
05/03/2018	ALBI On 02-August-18			Index Future	636.73	637.7700	636.7310	637.7700	0.00
05/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2018	EL28 On 03-May-18			Bond Future	129.12	129.2284	129.1191	129.2284	0.00
05/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
05/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4061	4	4061	4	0.00
05/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4071	4	4071	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
05/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4081	4	4081	4	0.00
05/03/2018	EL28 On 02-August-18			Bond Future	131.51	131.6256	131.5148	131.6256	0.00
05/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
05/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
05/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
05/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3425	3	3425	3	0.00
05/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3435	3	3435	3	0.00
05/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3415	3	3415	3	0.00
05/03/2018	ES33 On 03-May-18			Bond Future	10.50	78.5744	10.4990	78.5744	9,466.00
05/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4210	4	4210	4	0.00
05/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4325	4	4325	4	0.00
05/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4267	4	4267	4	0.00
05/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
05/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
05/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
05/03/2018	ES33 On 02-August-18			Bond Future	10.59	80.0284	10.5892	80.0284	0.00
05/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3288	3	3288	3	0.00
05/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3345	3	3345	3	0.00
05/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3403	4	3403	4	0.00
05/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
05/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
05/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
05/03/2018	ES42 On 03-May-18			Bond Future	10.64	82.0428	10.6393	82.0428	7,957.00
05/03/2018	ES42 On 02-August-18			Bond Future	10.73	83.5608	10.7257	83.5608	0.00
05/03/2018	GOVI On 03-May-18			GOVI	622.91	623.9090	622.9100	623.9090	610.00
05/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	326200	34	326200	34	0.00
05/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	326400	34	326400	34	0.00
05/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	326300	34	326300	34	0.00
05/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
05/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
05/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
05/03/2018	GOVI On 02-August-18			GOVI	634.44	635.4540	634.4360	635.4540	0.00
05/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	287260	30	287260	30	0.00
05/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	287160	30	287160	30	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
05/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	287360	30	287360	30	0.00
05/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
05/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
05/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
05/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2018	IGOV On 03-May-18			Index Future	251.95	251.9660	251.9490	251.9660	1,129.00
05/03/2018	IGOV On 02-August-18			Index Future	256.62	256.6400	256.6240	256.6400	0.00
05/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
05/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
05/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
05/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4500	100.4500	100.4500	0.00
05/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.44	99.4500	99.4400	99.4500	0.00
05/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
05/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
05/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
05/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8300	98.8300	98.8300	0.00
05/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.19	99.2000	99.1900	99.2000	0.00
05/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.52	99.5300	99.5200	99.5300	0.00
05/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
05/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.75	100.7600	100.7500	100.7600	0.00
05/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.45	98.4400	98.4500	98.4400	0.00
05/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.78	95.8000	95.7800	95.8000	0.00
05/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.95	94.9800	94.9500	94.9800	0.00
05/03/2018	IS05 On 15-June-21			Interest Rate Swap	94.09	94.1200	94.0900	94.1200	0.00
05/03/2018	IS05 On 21-September-21			Interest Rate Swap	94.22	94.2300	94.2200	94.2300	0.00
05/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.37	96.3800	96.3700	96.3800	51.00
05/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.46	96.4600	96.4600	96.4600	0.00
05/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.59	97.5900	97.5900	97.5900	0.00
05/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.73	99.7400	99.7300	99.7400	0.00
05/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.93	100.9300	100.9300	100.9300	0.00
05/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.96	95.9600	95.9600	95.9600	0.00
05/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.62	93.6000	93.6200	93.6000	0.00
05/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.57	90.5400	90.5700	90.5400	0.00
05/03/2018	IS10 On 15-June-26			Interest Rate Swap	89.26	89.2400	89.2600	89.2400	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
05/03/2018	IS10 On 21-September-26			Interest Rate Swap	91.39	91.3700	91.3900	91.3700	0.00
05/03/2018	IS10 On 21-December-26			Interest Rate Swap	95.16	95.1400	95.1600	95.1400	0.00
05/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.68	93.6600	93.6800	93.6600	0.00
05/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.70	95.6900	95.7000	95.6900	0.00
05/03/2018	IS10 On 20-September-27			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
05/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.69	99.6900	99.6900	99.6900	0.00
05/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.84	94.8500	94.8400	94.8500	0.00
05/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
05/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0700	6.9400	93.0700	0.00
05/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1200	6.8900	93.1200	0.00
05/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2400	6.7700	93.2400	0.00
05/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2100	6.8000	93.2100	35,000.00
05/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1600	6.8600	93.1600	0.00
05/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.1000	6.9100	93.1000	0.00
05/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
05/03/2018	R023 On 03-May-18			Bond Future	7.54	102.3462	7.5420	102.3462	66,472.00
05/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	2908	3	2908	3	0.00
05/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	2944	3	2944	3	0.00
05/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	2981	3	2981	3	0.00
05/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6331	6	6331	6	0.00
05/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
05/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	47	0	47	0	0.00
05/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	45	0	45	0	0.00
05/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	49	0	49	0	0.00
05/03/2018	R035 On 03-May-18			Bond Future	9.07	100.1504	9.0692	100.1504	66,773.00
05/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	6945	7	6945	7	0.00
05/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1128	1	1128	1	1,000.00
05/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3011	3	3011	3	0.00
05/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7013	7	7013	7	0.00
05/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	6877	7	6877	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
05/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	297	0	297	0	0.00
05/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	288	0	288	0	0.00
05/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1502	1	1502	1	1,000.00
05/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	280	0	280	0	0.00
05/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3878	4	3878	4	0.00
05/03/2018	R035 On 02-August-18			Bond Future	9.11	102.0037	9.1131	102.0037	3.00
05/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5114	5	5114	5	0.00
05/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5212	5	5212	5	0.00
05/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5162	5	5162	5	0.00
05/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2540	3	2540	3	0.00
05/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2571	3	2571	3	0.00
05/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2603	3	2603	3	0.00
05/03/2018	R186 On 03-May-18			Bond Future	8.21	118.0331	8.2124	118.0331	199,353.00
05/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	4780	5	4780	5	0.00
05/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	11905	12	11905	12	0.00
05/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	6962	7	6962	7	1,120.00
05/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	4722	5	4722	5	0.00
05/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3429	4	3429	4	0.00
05/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2451	3	2451	3	0.00
05/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	334	0	334	0	500.00
05/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	9637	10	9637	10	0.00
05/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6309	6	6309	6	0.00
05/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3483	4	3483	4	0.00
05/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4319	4	4319	4	0.00
05/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	1985	2	1985	2	7.00
05/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	617	1	617	1	7.00
05/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	1768	2	1768	2	0.00
05/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2213	2	2213	2	0.00
05/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	4664	5	4664	5	0.00
05/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	9460	10	9460	10	0.00
05/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	54	0	54	0	0.00
05/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	148	0	148	0	0.00
05/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	315	0	315	0	0.00
05/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	305	0	305	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
05/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	562	1	562	1	3,500.00
05/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	187	0	187	0	4,745.00
05/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	3	0	3,200.00
05/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	859	1	859	1	500.00
05/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	650	1	650	1	0.00
05/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	748	1	748	1	3,500.00
05/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	2039	2	2039	2	0.00
05/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	153	0	153	0	0.00
05/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	3	0	3	0	10,640.00
05/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2774	3	2774	3	0.00
05/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	32	0	32	0	0.00
05/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	143	0	143	0	0.00
05/03/2018	R186 On 02-August-18			Bond Future	8.24	114.9170	8.2438	114.9170	191.00
05/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	2895	3	2895	3	0.00
05/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2054	2	2054	2	1,470.00
05/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	2854	3	2854	3	0.00
05/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	355	0	355	0	1,470.00
05/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	2936	3	2936	3	0.00
05/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	2014	2	2014	2	0.00
05/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	5309	5	5309	5	0.00
05/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1465	1	1465	1	0.00
05/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1420	1	1420	1	0.00
05/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1442	1	1442	1	0.00
05/03/2018	R186 On 01-November-18			Bond Future	8.27	117.0743	8.2715	117.0743	0.00
05/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3302	3	3302	3	5,000.00
05/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3573	4	3573	4	0.00
05/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6260	6	6260	6	0.00
05/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3534	4	3534	4	0.00
05/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1680	2	1680	2	5,000.00
05/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3613	4	3613	4	0.00
05/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	944	1	944	1	5,000.00
05/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1978	2	1978	2	0.00
05/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3670	4	3670	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
05/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1933	2	1933	2	0.00
05/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1956	2	1956	2	0.00
05/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	2120	2	2120	2	0.00
05/03/2018	R197 On 03-May-18			Bond Future	306.08	306.2252	306.0755	306.2252	2,388.00
05/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1636	2	1636	2	0.00
05/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1616	2	1616	2	0.00
05/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1626	2	1626	2	0.00
05/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R202 On 03-May-18			Bond Future	236.34	236.3344	236.3404	236.3344	23,064.00
05/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	16	0	16	0	0.00
05/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	16	0	16	0	0.00
05/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	16	0	16	0	0.00
05/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11165	11	11165	11	0.00
05/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11146	11	11146	11	0.00
05/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11156	11	11156	11	0.00
05/03/2018	R204 On 03-May-18			Bond Future	6.28	104.0597	6.2797	104.0597	22,162.00
05/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	490	0	490	0	0.00
05/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	496	1	496	1	0.00
05/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	484	0	484	0	0.00
05/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R207 On 03-May-18			Bond Future	6.70	103.1569	6.6956	103.1569	25,672.00
05/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1388	1	1388	1	0.00
05/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1373	1	1373	1	0.00
05/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1357	1	1357	1	0.00
05/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
05/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	2	0	2	0	0.00
05/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
05/03/2018	R208 On 03-May-18			Bond Future	7.07	99.9265	7.0682	99.9265	35,989.00
05/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1800	2	1800	2	0.00
05/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1824	2	1824	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
05/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	1848	2	1848	2	0.00
05/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	18	0	18	0	0.00
05/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	17	0	17	0	0.00
05/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	19	0	19	0	0.00
05/03/2018	R209 On 03-May-18			Bond Future	9.07	76.0602	9.0678	76.0602	80,573.00
05/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	5479	6	5479	6	0.00
05/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	7649	8	7649	8	0.00
05/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	6355	7	6355	7	0.00
05/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	10608	11	10608	11	0.00
05/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	4896	5	4896	5	435.00
05/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5012	5	5012	5	0.00
05/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2472	3	2472	3	1,321.00
05/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	5538	6	5538	6	0.00
05/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	1969	2	1969	2	250.00
05/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3333	3	3333	3	0.00
05/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1062	1	1062	1	1,321.00
05/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	5420	6	5420	6	0.00
05/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	194	0	194	0	0.00
05/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	1105	1	1105	1	0.00
05/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	184	0	184	0	0.00
05/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	114	0	114	0	11,067.00
05/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	542	1	542	1	250.00
05/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	237	0	237	0	250.00
05/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	842	1	842	1	0.00
05/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1910	2	1910	2	0.00
05/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	189	0	189	0	0.00
05/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	48	0	48	0	435.00
05/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	251	0	251	0	0.00
05/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	5	0	5	0	435.00
05/03/2018	R209 On 02-August-18			Bond Future	9.11	77.4677	9.1085	77.4677	816.00
05/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11028	11	11028	11	0.00
05/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	7691	8	7691	8	0.00
05/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	4914	5	4914	5	435.00
05/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	8582	9	8582	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
05/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	8634	9	8634	9	0.00
05/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	8687	9	8687	9	0.00
05/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	315	0	315	0	0.00
05/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	1158	1	1158	1	0.00
05/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	328	0	328	0	0.00
05/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	321	0	321	0	0.00
05/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	461	0	461	0	435.00
05/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	120	0	120	0	435.00
05/03/2018	R209 On 01-November-18			Bond Future	9.15	75.7732	9.1483	75.7732	0.00
05/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74737	75	74737	75	0.00
05/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74737	75	74737	75	0.00
05/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	6791	7	6791	7	0.00
05/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74737	75	74737	75	0.00
05/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	3941	4	3941	4	0.00
05/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	6647	7	6647	7	0.00
05/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	9646	10	9646	10	0.00
05/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	583	1	583	1	0.00
05/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1387	1	1387	1	0.00
05/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1344	1	1344	1	0.00
05/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2616	3	2616	3	0.00
05/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R210 On 03-May-18			Bond Future	187.23	187.3941	187.2323	187.3941	2,159.00
05/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
05/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
05/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
05/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4218	4	4218	4	0.00
05/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4208	4	4208	4	0.00
05/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4228	4	4228	4	0.00
05/03/2018	R212 On 03-May-18			Bond Future	155.37	155.3693	155.3699	155.3693	4,755.00
05/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1090	1	1090	1	0.00
05/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1070	1	1070	1	0.00
05/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1080	1	1080	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
05/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
05/03/2018	R213 On 03-May-18			Bond Future	8.77	87.9678	8.7704	87.9678	45,743.00
05/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	5377	6	5377	6	0.00
05/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	5436	6	5436	6	0.00
05/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	5494	6	5494	6	0.00
05/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	147	0	147	0	0.00
05/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	156	0	156	0	0.00
05/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	152	0	152	0	0.00
05/03/2018	R213 On 02-August-18			Bond Future	8.81	89.5956	8.8084	89.5956	1.00
05/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3336	3	3336	3	0.00
05/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3293	3	3293	3	0.00
05/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3250	3	3250	3	0.00
05/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1604	2	1604	2	0.00
05/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1627	2	1627	2	0.00
05/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1581	2	1581	2	0.00
05/03/2018	R214 On 03-May-18			Bond Future	9.20	75.8369	9.1968	75.8369	47,218.00
05/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	5758	6	5758	6	0.00
05/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	5818	6	5818	6	0.00
05/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	5697	6	5697	6	0.00
05/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	227	0	227	0	0.00
05/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	221	0	221	0	0.00
05/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	215	0	215	0	0.00
05/03/2018	R248 On 03-May-18			Bond Future	9.24	96.9908	9.2373	96.9908	91,404.00
05/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	7764	8	7764	8	0.00
05/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	7689	8	7689	8	0.00
05/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	7614	8	7614	8	0.00
05/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	282	0	282	0	0.00
05/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	291	0	291	0	0.00
05/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	273	0	273	0	0.00