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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
06/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	2025 On 03-May-18			Bond Future	132.94	132.6019	132.9431	132.6019	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
06/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	267	1	267	1	0.00
06/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	257	1	257	1	0.00
06/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	277	1	277	1	0.00
06/03/2018	2025 On 02-August-18			Bond Future	134.03	133.6819	134.0279	133.6819	0.00
06/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2632	3	2632	3	0.00
06/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2642	3	2642	3	0.00
06/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2622	3	2622	3	0.00
06/03/2018	2029 On 03-May-18			Bond Future	100.13	100.1272	100.1297	100.1272	1,370.00
06/03/2018	2029 On 02-August-18			Bond Future	101.99	101.9849	101.9865	101.9849	0.00
06/03/2018	2030 On 03-May-18			Bond Future	8.55	97.1883	8.5505	97.1883	90,536.00
06/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6461	6	6461	6	0.00
06/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6585	6	6585	6	0.00
06/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6523	6	6523	6	0.00
06/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	73	0	73	0	0.00
06/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	71	0	71	0	0.00
06/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	76	0	76	0	0.00
06/03/2018	2030 On 02-August-18			Bond Future	8.59	94.9807	8.5888	94.9807	127.00
06/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6437	6	6437	6	0.00
06/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1992	2	1992	2	7,850.00
06/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3628	3	3628	3	7,850.00
06/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6492	6	6492	6	0.00
06/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6656	6	6656	6	0.00
06/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6383	6	6383	6	0.00
06/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	551	1	551	1	7,850.00
06/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	579	1	579	1	0.00
06/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	599	1	599	1	0.00
06/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1413	2	1413	2	0.00
06/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	589	1	589	1	0.00

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06/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2546	3	2546	3	0.00
06/03/2018	2032 On 03-May-18			Bond Future	8.76	95.7978	8.7612	95.7978	61,957.00
06/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6976	6	6976	6	0.00
06/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7042	6	7042	6	0.00
06/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7109	6	7109	6	0.00
06/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	90	0	90	0	0.00
06/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	97	0	97	0	0.00
06/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	93	0	93	0	0.00
06/03/2018	2032 On 02-August-18			Bond Future	8.80	97.5701	8.7999	97.5701	2.00
06/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7068	6	7068	6	0.00
06/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7010	6	7010	6	0.00
06/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6952	6	6952	6	0.00
06/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	690	1	690	1	0.00
06/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	701	1	701	1	0.00
06/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	679	1	679	1	0.00
06/03/2018	2033 On 03-May-18			Bond Future	103.23	103.4893	103.2273	103.4893	6,055.00
06/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4463	4	4463	4	0.00
06/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4473	4	4473	4	0.00
06/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4483	4	4483	4	0.00
06/03/2018	2033 On 02-August-18			Bond Future	105.14	105.4095	105.1414	105.4095	0.00
06/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4789	5	4789	5	0.00
06/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4799	5	4799	5	0.00
06/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4779	5	4779	5	0.00
06/03/2018	2037 On 03-May-18			Bond Future	9.02	96.3310	9.0192	96.3310	48,380.00
06/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7840	7	7840	7	0.00
06/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7984	7	7984	7	0.00
06/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7912	7	7912	7	0.00
06/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	126	0	126	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
06/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	130	0	130	0	0.00
06/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	122	0	122	0	0.00
06/03/2018	2037 On 02-August-18			Bond Future	9.06	93.8572	9.0634	93.8572	731.00
06/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7986	7	7986	7	0.00
06/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	8050	7	8050	7	0.00
06/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	8113	7	8113	7	0.00
06/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	819	1	819	1	0.00
06/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	843	1	843	1	0.00
06/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	831	1	831	1	0.00
06/03/2018	2038 On 03-May-18			Bond Future	124.78	124.7794	124.7831	124.7794	8,991.00
06/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7507	8	7507	8	0.00
06/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7487	7	7487	7	0.00
06/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7497	8	7497	8	0.00
06/03/2018	2038 On 02-August-18			Bond Future	125.54	125.5417	125.5440	125.5417	0.00
06/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8986	9	8986	9	0.00
06/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8996	9	8996	9	0.00
06/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	9006	9	9006	9	0.00
06/03/2018	2040 On 03-May-18			Bond Future	9.06	100.3160	9.0638	100.3160	39,345.00
06/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8897	8	8897	8	0.00
06/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	247	0	247	0	1,011.00
06/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8820	7	8820	7	0.00
06/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	8364	7	8364	7	1,500.00
06/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1631	1	1631	1	1,239.00
06/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8973	8	8973	8	0.00
06/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2233	3	2233	3	0.00
06/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	131	0	131	0	0.00
06/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	163	0	163	0	0.00
06/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	126	0	126	0	0.00

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06/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	5769	7	5769	7	0.00
06/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	122	0	122	0	0.00
06/03/2018	2040 On 02-August-18			Bond Future	9.11	97.6655	9.1075	97.6655	420.00
06/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	9027	8	9027	8	0.00
06/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8959	8	8959	8	0.00
06/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8890	8	8890	8	0.00
06/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	869	1	869	1	0.00
06/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	882	1	882	1	0.00
06/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	856	1	856	1	0.00
06/03/2018	2044 On 03-May-18			Bond Future	9.11	97.2407	9.1081	97.2407	23,703.00
06/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8994	8	8994	8	0.00
06/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8918	7	8918	7	0.00
06/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8840	7	8840	7	0.00
06/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	142	0	142	0	0.00
06/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	146	0	146	0	0.00
06/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	137	0	137	0	0.00
06/03/2018	2044 On 02-August-18			Bond Future	9.15	94.6585	9.1507	94.6585	0.00
06/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8909	8	8909	8	0.00
06/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	9046	8	9046	8	0.00
06/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8978	8	8978	8	0.00
06/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	954	1	954	1	0.00
06/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	941	1	941	1	0.00
06/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	968	1	968	1	0.00
06/03/2018	2046 On 03-May-18			Bond Future	117.28	117.2774	117.2810	117.2774	10,874.00
06/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10659	11	10659	11	0.00
06/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10669	11	10669	11	0.00
06/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10649	11	10649	11	0.00
06/03/2018	2046 On 02-August-18			Bond Future	119.46	119.4534	119.4557	119.4534	0.00
06/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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06/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	9334	9	9334	9	0.00
06/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	9314	9	9314	9	0.00
06/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	9324	9	9324	9	0.00
06/03/2018	2050 On 03-May-18			Bond Future	124.54	124.5317	124.5354	124.5317	9,788.00
06/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11095	11	11095	11	0.00
06/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11075	11	11075	11	0.00
06/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11085	11	11085	11	0.00
06/03/2018	2050 On 02-August-18			Bond Future	125.11	125.1093	125.1120	125.1093	0.00
06/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
06/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12428	12	12428	12	0.00
06/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12408	12	12408	12	0.00
06/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12418	12	12418	12	0.00
06/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	AL37 On 03-May-18			Index Future	590.22	588.0550	590.2170	588.0550	0.00
06/03/2018	AL37 On 02-August-18			Index Future	601.14	598.9360	601.1350	598.9360	0.00
06/03/2018	AL7T On 03-May-18			Index Future	692.26	687.2850	692.2560	687.2850	0.00
06/03/2018	AL7T On 02-August-18			Index Future	705.06	700.0020	705.0620	700.0020	0.00
06/03/2018	ALBI On 03-May-18			Index Future	631.76	625.1630	631.7610	625.1630	814.00
06/03/2018	ALBI On 02-August-18			Index Future	643.45	636.7310	643.4470	636.7310	0.00
06/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2018	EL28 On 03-May-18			Bond Future	129.35	129.1191	129.3533	129.1191	0.00
06/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3827	4	3827	4	0.00
06/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3837	4	3837	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
06/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3847	4	3847	4	0.00
06/03/2018	EL28 On 02-August-18			Bond Future	131.75	131.5148	131.7518	131.5148	0.00
06/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
06/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
06/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
06/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3188	3	3188	3	0.00
06/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3198	3	3198	3	0.00
06/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3178	3	3178	3	0.00
06/03/2018	ES33 On 03-May-18			Bond Future	10.34	78.4526	10.3448	78.4526	9,466.00
06/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5184	4	5184	4	0.00
06/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5299	4	5299	4	0.00
06/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5241	4	5241	4	0.00
06/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
06/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
06/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
06/03/2018	ES33 On 02-August-18			Bond Future	10.43	79.9041	10.4298	79.9041	0.00
06/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4279	3	4279	3	0.00
06/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4337	3	4337	3	0.00
06/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4395	3	4395	3	0.00
06/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
06/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
06/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
06/03/2018	ES42 On 03-May-18			Bond Future	10.47	81.8639	10.4749	81.8639	7,957.00
06/03/2018	ES42 On 02-August-18			Bond Future	10.56	83.3783	10.5559	83.3783	0.00
06/03/2018	GOVI On 03-May-18			GOVI	629.03	622.9100	629.0320	622.9100	610.00
06/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	387420	33	387420	33	0.00
06/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	387620	33	387620	33	0.00
06/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	387520	33	387520	33	0.00
06/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
06/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
06/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
06/03/2018	GOVI On 02-August-18			GOVI	640.67	634.4360	640.6670	634.4360	0.00
06/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	349570	29	349570	29	0.00
06/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	349470	29	349470	29	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
06/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	349670	29	349670	29	0.00
06/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
06/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
06/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
06/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2018	IGOV On 03-May-18			Index Future	251.99	251.9490	251.9920	251.9490	1,128.00
06/03/2018	IGOV On 02-August-18			Index Future	256.67	256.6240	256.6650	256.6240	0.00
06/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
06/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
06/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
06/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4500	100.4300	100.4500	0.00
06/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.4400	99.3900	99.4400	0.00
06/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
06/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
06/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4900	98.4800	98.4900	0.00
06/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8300	98.8000	98.8300	0.00
06/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1900	99.1500	99.1900	0.00
06/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.5200	99.4500	99.5200	0.00
06/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.77	99.8600	99.7700	99.8600	0.00
06/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.64	100.7500	100.6400	100.7500	0.00
06/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.31	98.4500	98.3100	98.4500	0.00
06/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.59	95.7800	95.5900	95.7800	0.00
06/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.73	94.9500	94.7300	94.9500	0.00
06/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.84	94.0900	93.8400	94.0900	0.00
06/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.91	94.2200	93.9100	94.2200	0.00
06/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.01	96.3700	96.0100	96.3700	51.00
06/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.07	96.4600	96.0700	96.4600	0.00
06/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.18	97.5900	97.1800	97.5900	0.00
06/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.31	99.7300	99.3100	99.7300	0.00
06/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.50	100.9300	100.5000	100.9300	0.00
06/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.51	95.9600	95.5100	95.9600	0.00
06/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.02	93.6200	93.0200	93.6200	0.00
06/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.94	90.5700	89.9400	90.5700	0.00
06/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.62	89.2600	88.6200	89.2600	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
06/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.74	91.3900	90.7400	91.3900	0.00
06/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.50	95.1600	94.5000	95.1600	0.00
06/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.00	93.6800	93.0000	93.6800	0.00
06/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.01	95.7000	95.0100	95.7000	0.00
06/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.70	99.3900	98.7000	99.3900	0.00
06/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.99	99.6900	98.9900	99.6900	0.00
06/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.11	94.8400	94.1100	94.8400	0.00
06/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
06/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
06/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
06/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
06/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
06/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
06/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
06/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
06/03/2018	R023 On 03-May-18			Bond Future	7.43	102.2630	7.4328	102.2630	73,515.00
06/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3323	3	3323	3	0.00
06/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3360	3	3360	3	0.00
06/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3398	3	3398	3	0.00
06/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6769	6	6769	6	0.00
06/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
06/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	25	0	25	0	0.00
06/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	24	0	24	0	0.00
06/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	27	0	27	0	0.00
06/03/2018	R035 On 03-May-18			Bond Future	8.92	99.9819	8.9209	99.9819	66,773.00
06/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	8093	7	8093	7	0.00
06/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1570	1	1570	1	1,000.00
06/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3831	3	3831	3	0.00
06/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	8164	7	8164	7	0.00
06/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	8023	7	8023	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
06/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	178	0	178	0	0.00
06/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1059	2	1059	2	1,000.00
06/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	173	0	173	0	0.00
06/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	167	0	167	0	0.00
06/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3056	4	3056	4	0.00
06/03/2018	R035 On 02-August-18			Bond Future	8.96	101.8317	8.9603	101.8317	3.00
06/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5937	5	5937	5	0.00
06/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	6043	5	6043	5	0.00
06/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5990	5	5990	5	0.00
06/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2086	3	2086	3	0.00
06/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2112	3	2112	3	0.00
06/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2140	3	2140	3	0.00
06/03/2018	R186 On 03-May-18			Bond Future	8.10	117.8987	8.0989	117.8987	199,361.00
06/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5479	5	5479	5	0.00
06/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12662	12	12662	12	0.00
06/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7704	7	7704	7	1,120.00
06/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5419	5	5419	5	0.00
06/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4070	3	4070	3	0.00
06/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3019	2	3019	2	0.00
06/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	512	0	512	0	500.00
06/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10392	10	10392	10	0.00
06/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7041	6	7041	6	0.00
06/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4127	3	4127	3	0.00
06/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	5003	4	5003	4	0.00
06/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5359	5	5359	5	0.00
06/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10215	9	10215	9	0.00
06/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2504	2	2504	2	7.00
06/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	886	1	886	1	7.00
06/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2260	2	2260	2	0.00
06/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2757	2	2757	2	0.00
06/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	199	0	199	0	0.00
06/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	193	0	193	0	0.00
06/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	374	1	374	1	3,500.00
06/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	30	0	30	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
06/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	89	0	89	0	0.00
06/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	114	0	114	0	4,745.00
06/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
06/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	594	1	594	1	500.00
06/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	438	1	438	1	0.00
06/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	92	0	92	0	0.00
06/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	2	0	2	0	10,640.00
06/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	511	1	511	1	3,500.00
06/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1551	2	1551	2	0.00
06/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2195	3	2195	3	0.00
06/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	17	0	17	0	0.00
06/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	86	0	86	0	0.00
06/03/2018	R186 On 02-August-18			Bond Future	8.13	114.7796	8.1255	114.7796	191.00
06/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3385	3	3385	3	0.00
06/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2465	2	2465	2	1,470.00
06/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3341	3	3341	3	0.00
06/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	482	0	482	0	1,470.00
06/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3430	3	3430	3	0.00
06/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1655	2	1655	2	0.00
06/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4667	5	4667	5	0.00
06/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1182	1	1182	1	0.00
06/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1144	1	1144	1	0.00
06/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1163	1	1163	1	0.00
06/03/2018	R186 On 01-November-18			Bond Future	8.15	116.9333	8.1479	116.9333	0.00
06/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3771	3	3771	3	5,000.00
06/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4061	4	4061	4	0.00
06/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6881	6	6881	6	0.00
06/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4019	4	4019	4	0.00
06/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1998	2	1998	2	5,000.00
06/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4103	4	4103	4	0.00
06/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	780	1	780	1	5,000.00
06/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1679	2	1679	2	0.00
06/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3203	4	3203	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
06/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1639	2	1639	2	0.00
06/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1659	2	1659	2	0.00
06/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1804	2	1804	2	0.00
06/03/2018	R197 On 03-May-18			Bond Future	306.08	306.0755	306.0788	306.0755	2,388.00
06/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1639	2	1639	2	0.00
06/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1619	2	1619	2	0.00
06/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1629	2	1629	2	0.00
06/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R202 On 03-May-18			Bond Future	236.06	236.3404	236.0597	236.3404	23,064.00
06/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	12	0	12	0	0.00
06/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	12	0	12	0	0.00
06/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	12	0	12	0	0.00
06/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11443	11	11443	11	0.00
06/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11423	11	11423	11	0.00
06/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11433	11	11433	11	0.00
06/03/2018	R204 On 03-May-18			Bond Future	6.21	104.0533	6.2079	104.0533	22,162.00
06/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	534	0	534	0	0.00
06/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	540	0	540	0	0.00
06/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	528	0	528	0	0.00
06/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R207 On 03-May-18			Bond Future	6.60	103.1202	6.6030	103.1202	23,512.00
06/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1534	1	1534	1	0.00
06/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1518	1	1518	1	0.00
06/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1503	1	1503	1	0.00
06/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
06/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
06/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
06/03/2018	R208 On 03-May-18			Bond Future	6.96	99.8709	6.9624	99.8709	35,989.00
06/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2062	2	2062	2	0.00
06/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2087	2	2087	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
06/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2112	2	2112	2	0.00
06/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	9	0	9	0	0.00
06/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	8	0	8	0	0.00
06/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	9	0	9	0	0.00
06/03/2018	R209 On 03-May-18			Bond Future	8.91	75.9180	8.9147	75.9180	80,459.00
06/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6498	5	6498	5	0.00
06/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8729	8	8729	8	0.00
06/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7405	6	7405	6	0.00
06/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11709	11	11709	11	0.00
06/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5890	5	5890	5	435.00
06/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	6011	5	6011	5	0.00
06/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3262	2	3262	2	1,321.00
06/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6559	6	6559	6	0.00
06/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6437	5	6437	5	0.00
06/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2682	2	2682	2	250.00
06/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	4220	3	4220	3	0.00
06/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1577	1	1577	1	1,321.00
06/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	106	0	106	0	0.00
06/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	713	1	713	1	0.00
06/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	100	0	100	0	0.00
06/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	59	0	59	0	11,067.00
06/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	324	1	324	1	250.00
06/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	132	0	132	0	250.00
06/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	527	1	527	1	0.00
06/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1320	2	1320	2	0.00
06/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	103	0	103	0	0.00
06/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	23	0	23	0	435.00
06/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	140	0	140	0	0.00
06/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	2	0	2	0	435.00
06/03/2018	R209 On 02-August-18			Bond Future	8.95	77.3225	8.9511	77.3225	816.00
06/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	12112	11	12112	11	0.00
06/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8686	8	8686	8	0.00
06/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5759	5	5759	5	435.00
06/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9609	9	9609	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
06/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9663	9	9663	9	0.00
06/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9718	9	9718	9	0.00
06/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	221	0	221	0	0.00
06/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	878	1	878	1	0.00
06/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	230	0	230	0	0.00
06/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	225	0	225	0	0.00
06/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	331	0	331	0	435.00
06/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	79	0	79	0	435.00
06/03/2018	R209 On 01-November-18			Bond Future	8.99	75.6246	8.9865	75.6246	0.00
06/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75883	75	75883	75	0.00
06/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75883	75	75883	75	0.00
06/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7677	7	7677	7	0.00
06/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75883	75	75883	75	0.00
06/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4637	4	4637	4	0.00
06/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10659	10	10659	10	0.00
06/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7525	7	7525	7	0.00
06/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1119	1	1119	1	0.00
06/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	450	1	450	1	0.00
06/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1083	1	1083	1	0.00
06/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2166	3	2166	3	0.00
06/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R210 On 03-May-18			Bond Future	187.57	187.2323	187.5669	187.2323	2,159.00
06/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
06/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
06/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
06/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	3883	4	3883	4	0.00
06/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	3873	4	3873	4	0.00
06/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	3893	4	3893	4	0.00
06/03/2018	R212 On 03-May-18			Bond Future	155.43	155.3699	155.4281	155.3699	4,755.00
06/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1148	1	1148	1	0.00
06/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1128	1	1128	1	0.00
06/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1138	1	1138	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
06/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
06/03/2018	R213 On 03-May-18			Bond Future	8.64	87.8296	8.6374	87.8296	45,743.00
06/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6235	5	6235	5	0.00
06/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6295	5	6295	5	0.00
06/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6355	5	6355	5	0.00
06/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	84	0	84	0	0.00
06/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	89	0	89	0	0.00
06/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	87	0	87	0	0.00
06/03/2018	R213 On 02-August-18			Bond Future	8.67	89.4545	8.6712	89.4545	1.00
06/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3949	3	3949	3	0.00
06/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3902	3	3902	3	0.00
06/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3855	3	3855	3	0.00
06/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1272	2	1272	2	0.00
06/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1291	2	1291	2	0.00
06/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1252	2	1252	2	0.00
06/03/2018	R214 On 03-May-18			Bond Future	9.03	75.6484	9.0337	75.6484	47,218.00
06/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6899	6	6899	6	0.00
06/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6962	6	6962	6	0.00
06/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6836	6	6836	6	0.00
06/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	122	0	122	0	0.00
06/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	118	0	118	0	0.00
06/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	115	0	115	0	0.00
06/03/2018	R248 On 03-May-18			Bond Future	9.07	96.6991	9.0741	96.6991	91,404.00
06/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	9239	8	9239	8	0.00
06/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	9161	8	9161	8	0.00
06/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	9083	8	9083	8	0.00
06/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	153	0	153	0	0.00
06/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	159	0	159	0	0.00
06/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	148	0	148	0	0.00