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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	2025 On 03-May-18			Bond Future	135.74	135.7350	135.7366	135.7350	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
05/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2517	3	2517	3	0.00
05/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2527	3	2527	3	0.00
05/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2537	3	2537	3	0.00
05/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2025 On 02-August-18			Bond Future	136.87	136.8700	136.8720	136.8700	0.00
05/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	222	0	222	0	0.00
05/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	212	0	212	0	0.00
05/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	202	0	202	0	0.00
05/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2029 On 03-May-18			Bond Future	104.53	104.5317	104.5334	104.5317	1,370.00
05/04/2018	2029 On 02-August-18			Bond Future	106.47	106.4688	106.4709	106.4688	0.00
05/04/2018	2030 On 03-May-18			Bond Future	8.43	98.6931	8.4312	98.6931	95,577.00
05/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7243	7	7243	7	0.00
05/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7372	7	7372	7	0.00
05/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7307	7	7307	7	0.00
05/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	3	0	3	0	0.00
05/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	3	0	3	0	0.00
05/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	3	0	3	0	0.00
05/04/2018	2030 On 02-August-18			Bond Future	8.47	96.5114	8.4654	96.5114	127.00
05/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	7031	7	7031	7	0.00
05/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2180	2	2180	2	7,850.00
05/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3998	4	3998	4	7,850.00
05/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7089	7	7089	7	0.00
05/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7263	7	7263	7	0.00
05/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6973	7	6973	7	0.00
05/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	289	0	289	0	7,850.00
05/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	307	0	307	0	0.00
05/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	320	0	320	0	0.00
05/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	914	1	914	1	0.00
05/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	313	0	313	0	0.00

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05/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1865	2	1865	2	0.00
05/04/2018	2032 On 03-May-18			Bond Future	8.61	97.6701	8.6109	97.6701	60,208.00
05/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	8053	8	8053	8	0.00
05/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8122	8	8122	8	0.00
05/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8191	8	8191	8	0.00
05/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	3	0	3	0	0.00
05/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	3	0	3	0	0.00
05/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	3	0	3	0	0.00
05/04/2018	2032 On 02-August-18			Bond Future	8.64	99.4753	8.6449	99.4753	2.00
05/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7921	8	7921	8	0.00
05/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7858	8	7858	8	0.00
05/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7796	8	7796	8	0.00
05/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	348	0	348	0	0.00
05/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	355	0	355	0	0.00
05/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	341	0	341	0	0.00
05/04/2018	2033 On 03-May-18			Bond Future	109.08	109.1501	109.0822	109.1501	6,055.00
05/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	1372	1	1372	1	0.00
05/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	1382	1	1382	1	0.00
05/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	1392	1	1392	1	0.00
05/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2033 On 02-August-18			Bond Future	111.10	111.1728	111.1040	111.1728	1,515.00
05/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	1184	1	1184	1	0.00
05/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	1164	1	1164	1	0.00
05/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	1174	1	1174	1	0.00
05/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2037 On 03-May-18			Bond Future	8.86	98.6539	8.8627	98.6539	46,822.00
05/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	9083	9	9083	9	0.00
05/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9235	9	9235	9	0.00
05/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9159	9	9159	9	0.00
05/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	5	0	5	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
05/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	5	0	5	0	0.00
05/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	5	0	5	0	0.00
05/04/2018	2037 On 02-August-18			Bond Future	8.90	96.2211	8.9024	96.2211	731.00
05/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8956	9	8956	9	0.00
05/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	9024	9	9024	9	0.00
05/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	9093	9	9093	9	0.00
05/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	406	0	406	0	0.00
05/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	421	0	421	0	0.00
05/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	413	0	413	0	0.00
05/04/2018	2038 On 03-May-18			Bond Future	134.47	134.4704	134.4729	134.4704	8,991.00
05/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	2203	2	2203	2	0.00
05/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	2193	2	2193	2	0.00
05/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	2183	2	2183	2	0.00
05/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2038 On 02-August-18			Bond Future	135.41	135.4092	135.4124	135.4092	0.00
05/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	872	1	872	1	0.00
05/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	862	1	862	1	0.00
05/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	882	1	882	1	0.00
05/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2040 On 03-May-18			Bond Future	8.92	102.6865	8.9226	102.6865	45,123.00
05/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10114	10	10114	10	0.00
05/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	133	0	133	0	1,011.00
05/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	10034	10	10034	10	0.00
05/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1726	2	1726	2	1,239.00
05/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9547	9	9547	9	1,500.00
05/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10195	10	10195	10	0.00
05/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	989	1	989	1	0.00
05/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	5	0	5	0	0.00
05/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	7	0	7	0	0.00
05/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	5	0	5	0	0.00

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05/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4316	5	4316	5	0.00
05/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	5	0	5	0	0.00
05/04/2018	2040 On 02-August-18			Bond Future	8.96	100.0778	8.9623	100.0778	420.00
05/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9971	10	9971	10	0.00
05/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9898	10	9898	10	0.00
05/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9825	9	9825	9	0.00
05/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	446	1	446	1	0.00
05/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	454	1	454	1	0.00
05/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	438	0	438	0	0.00
05/04/2018	2044 On 03-May-18			Bond Future	8.97	99.6051	8.9724	99.6051	27,123.00
05/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10178	10	10178	10	0.00
05/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10096	10	10096	10	0.00
05/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10015	10	10015	10	0.00
05/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	6	0	6	0	0.00
05/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	6	0	6	0	0.00
05/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	5	0	5	0	0.00
05/04/2018	2044 On 02-August-18			Bond Future	9.01	97.0647	9.0113	97.0647	0.00
05/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9794	9	9794	9	0.00
05/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9941	10	9941	10	0.00
05/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9867	9	9867	9	0.00
05/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	505	1	505	1	0.00
05/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	497	1	497	1	0.00
05/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	514	1	514	1	0.00
05/04/2018	2046 On 03-May-18			Bond Future	129.39	129.3881	129.3910	129.3881	10,874.00
05/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	1461	1	1461	1	0.00
05/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	1441	1	1441	1	0.00
05/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	1451	1	1451	1	0.00
05/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2046 On 02-August-18			Bond Future	131.79	131.7858	131.7892	131.7858	0.00
05/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	3009	3	3009	3	0.00
05/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	2999	3	2999	3	0.00
05/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	3019	3	3019	3	0.00

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05/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2050 On 03-May-18			Bond Future	137.54	137.5381	137.5411	137.5381	9,788.00
05/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	1931	2	1931	2	0.00
05/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	1921	2	1921	2	0.00
05/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	1911	2	1911	2	0.00
05/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2050 On 02-August-18			Bond Future	138.36	138.3540	138.3576	138.3540	0.00
05/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	818	1	818	1	0.00
05/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	828	1	828	1	0.00
05/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	838	1	838	1	0.00
05/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	0	0	0	0	0.00
05/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	0	0	0	0	0.00
05/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	AL37 On 03-May-18			Index Future	589.26	589.1420	589.2610	589.1420	0.00
05/04/2018	AL37 On 02-August-18			Index Future	600.15	600.0310	600.1540	600.0310	0.00
05/04/2018	AL7T On 03-May-18			Index Future	695.80	694.2730	695.7960	694.2730	0.00
05/04/2018	AL7T On 02-August-18			Index Future	708.66	707.1040	708.6580	707.1040	0.00
05/04/2018	ALBI On 03-May-18			Index Future	637.28	635.3860	637.2760	635.3860	805.00
05/04/2018	ALBI On 02-August-18			Index Future	649.06	647.1290	649.0570	647.1290	0.00
05/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2018	EL28 On 03-May-18			Bond Future	132.76	132.7541	132.7590	132.7541	0.00
05/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
05/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
05/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
05/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	421	0	421	0	0.00
05/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	431	0	431	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
05/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	441	0	441	0	0.00
05/04/2018	EL28 On 02-August-18			Bond Future	135.22	135.2142	135.2197	135.2142	0.00
05/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	290	0	290	0	0.00
05/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	270	0	270	0	0.00
05/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	280	0	280	0	0.00
05/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
05/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
05/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES33 On 03-May-18			Bond Future	10.14	80.4860	10.1440	80.4860	9,466.00
05/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6478	6	6478	6	0.00
05/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6594	6	6594	6	0.00
05/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6536	6	6536	6	0.00
05/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES33 On 02-August-18			Bond Future	10.22	81.9735	10.2225	81.9735	0.00
05/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5597	5	5597	5	0.00
05/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5655	5	5655	5	0.00
05/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5713	5	5713	5	0.00
05/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
05/04/2018	ES42 On 03-May-18			Bond Future	10.32	83.8185	10.3243	83.8185	7,957.00
05/04/2018	ES42 On 02-August-18			Bond Future	10.40	85.3675	10.4006	85.3675	0.00
05/04/2018	GOVI On 03-May-18			GOVI	633.83	632.0370	633.8270	632.0370	474.00
05/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	435370	42	435370	42	0.00
05/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	435570	42	435570	42	0.00
05/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	435470	42	435470	42	0.00
05/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
05/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
05/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
05/04/2018	GOVI On 02-August-18			GOVI	645.54	643.7180	645.5440	643.7180	0.00
05/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	398340	38	398340	38	0.00
05/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	398240	38	398240	38	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
05/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	398440	38	398440	38	0.00
05/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
05/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
05/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
05/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2018	IGOV On 03-May-18			Index Future	263.95	263.7750	263.9520	263.7750	1,119.00
05/04/2018	IGOV On 02-August-18			Index Future	268.85	268.6630	268.8450	268.6630	0.00
05/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
05/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
05/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
05/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.4100	99.4000	99.4100	0.00
05/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.02	100.0300	100.0200	100.0300	0.00
05/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
05/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
05/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8300	98.8200	98.8300	0.00
05/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1600	99.1500	99.1600	0.00
05/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4800	99.4700	99.4800	0.00
05/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.8100	99.7900	99.8100	0.00
05/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.6900	100.6600	100.6900	0.00
05/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.33	98.3600	98.3300	98.3600	0.00
05/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.12	100.1600	100.1200	100.1600	0.00
05/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.55	95.6000	95.5500	95.6000	0.00
05/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.69	94.7500	94.6900	94.7500	0.00
05/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.79	93.8600	93.7900	93.8600	0.00
05/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.87	93.9400	93.8700	93.9400	0.00
05/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.99	96.0600	95.9900	96.0600	51.00
05/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.05	96.1300	96.0500	96.1300	0.00
05/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.16	97.2400	97.1600	97.2400	0.00
05/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.29	99.3800	99.2900	99.3800	0.00
05/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.47	100.5700	100.4700	100.5700	0.00
05/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.47	95.5900	95.4700	95.5900	0.00
05/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.74	99.8700	99.7400	99.8700	0.00
05/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.92	93.1100	92.9200	93.1100	0.00
05/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.82	90.0200	89.8200	90.0200	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
05/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.48	88.7000	88.4800	88.7000	0.00
05/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.57	90.8300	90.5700	90.8300	0.00
05/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.32	94.6100	94.3200	94.6100	0.00
05/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.81	93.1100	92.8100	93.1100	0.00
05/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.83	95.1300	94.8300	95.1300	0.00
05/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.53	98.8200	98.5300	98.8200	0.00
05/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.82	99.1000	98.8200	99.1000	0.00
05/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.94	94.2200	93.9400	94.2200	0.00
05/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.41	99.6800	99.4100	99.6800	0.00
05/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
05/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
05/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
05/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
05/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
05/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
05/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
05/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
05/04/2018	R023 On 03-May-18			Bond Future	7.44	102.6524	7.4398	102.6524	72,806.00
05/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3271	3	3271	3	0.00
05/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3309	3	3309	3	0.00
05/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3347	3	3347	3	0.00
05/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6741	7	6741	7	0.00
05/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
05/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	2	0	0.00
05/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	2	0	0.00
05/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	2	0	0.00
05/04/2018	R035 On 03-May-18			Bond Future	8.76	102.3219	8.7611	102.3219	78,610.00
05/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9318	9	9318	9	0.00
05/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1515	1	1515	1	1,000.00
05/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4426	4	4426	4	0.00
05/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9393	9	9393	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
05/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9243	9	9243	9	0.00
05/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	9	0	9	0	0.00
05/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	264	0	264	0	1,000.00
05/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	9	0	9	0	0.00
05/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	8	0	8	0	0.00
05/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1613	2	1613	2	0.00
05/04/2018	R035 On 02-August-18			Bond Future	8.80	104.2130	8.7958	104.2130	3.00
05/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6590	6	6590	6	0.00
05/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6708	6	6708	6	0.00
05/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6649	6	6649	6	0.00
05/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1337	1	1337	1	0.00
05/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1358	1	1358	1	0.00
05/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1379	1	1379	1	0.00
05/04/2018	R186 On 03-May-18			Bond Future	8.03	118.8538	8.0336	118.8538	191,673.00
05/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5837	6	5837	6	0.00
05/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8125	8	8125	8	1,093.00
05/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13100	13	13100	13	0.00
05/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5774	6	5774	6	0.00
05/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4335	4	4335	4	0.00
05/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3166	3	3166	3	0.00
05/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1760	2	1760	2	0.00
05/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	324	0	324	0	500.00
05/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10829	11	10829	11	0.00
05/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4397	4	4397	4	0.00
05/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7451	7	7451	7	0.00
05/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5336	5	5336	5	0.00
05/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5712	5	5712	5	0.00
05/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10652	10	10652	10	0.00
05/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2577	2	2577	2	0.00
05/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	706	1	706	1	0.00
05/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2868	3	2868	3	0.00
05/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2294	2	2294	2	0.00
05/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	24	0	24	0	0.00
05/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	82	0	82	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	315	0	315	0	3,500.00
05/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	1	0	0.00
05/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	26	0	26	0	0.00
05/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	6	0	6	0	0.00
05/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	9	0	9	0	4,745.00
05/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
05/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	190	0	190	0	500.00
05/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
05/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	145	0	145	0	3,500.00
05/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	932	1	932	1	0.00
05/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	110	0	110	0	0.00
05/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	6	0	6	0	0.00
05/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1569	2	1569	2	0.00
05/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	5	0	5	0	0.00
05/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R186 On 02-August-18			Bond Future	8.06	115.7503	8.0574	115.7503	291.00
05/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3541	3	3541	3	0.00
05/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2565	2	2565	2	1,470.00
05/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3494	3	3494	3	0.00
05/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	462	0	462	0	1,470.00
05/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3588	3	3588	3	0.00
05/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1310	1	1310	1	0.00
05/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4201	4	4201	4	0.00
05/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	890	1	890	1	0.00
05/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	856	1	856	1	0.00
05/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	873	1	873	1	0.00
05/04/2018	R186 On 01-November-18			Bond Future	8.08	117.9145	8.0783	117.9145	0.00
05/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3939	4	3939	4	5,000.00
05/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4241	4	4241	4	0.00
05/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7148	7	7148	7	0.00
05/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4197	4	4197	4	0.00
05/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	2083	2	2083	2	5,000.00
05/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4285	4	4285	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
05/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	602	1	602	1	5,000.00
05/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1413	2	1413	2	0.00
05/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2844	3	2844	3	0.00
05/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1376	1	1376	1	0.00
05/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1394	1	1394	1	0.00
05/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1527	2	1527	2	0.00
05/04/2018	R197 On 03-May-18			Bond Future	310.27	310.2681	310.2702	310.2681	2,388.00
05/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	5830	6	5830	6	0.00
05/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	5810	6	5810	6	0.00
05/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	5820	6	5820	6	0.00
05/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R202 On 03-May-18			Bond Future	250.33	249.2576	250.3306	249.2576	23,110.00
05/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	3178	2	3178	2	0.00
05/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	3170	2	3170	2	0.00
05/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	3162	2	3162	2	0.00
05/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	321	1	321	1	0.00
05/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	317	1	317	1	0.00
05/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	319	1	319	1	0.00
05/04/2018	R204 On 03-May-18			Bond Future	6.67	103.8184	6.6709	103.8184	21,667.00
05/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1367	1	1367	1	0.00
05/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1370	1	1370	1	0.00
05/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1364	1	1364	1	0.00
05/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1117	1	1117	1	0.00
05/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	1114	1	1114	1	0.00
05/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	1111	1	1111	1	0.00
05/04/2018	R207 On 03-May-18			Bond Future	6.84	102.8982	6.8372	102.8982	23,553.00
05/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1163	1	1163	1	0.00
05/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1148	1	1148	1	0.00
05/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1132	1	1132	1	0.00
05/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2018	R208 On 03-May-18			Bond Future	7.08	99.8266	7.0808	99.8266	35,684.00
05/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1750	2	1750	2	0.00
05/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1775	2	1775	2	0.00
05/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1800	2	1800	2	0.00
05/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	1	0	0.00
05/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	1	0	0.00
05/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	1	0	0.00
05/04/2018	R209 On 03-May-18			Bond Future	8.79	77.6715	8.7906	77.6715	87,270.00
05/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7311	7	7311	7	0.00
05/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9619	9	9619	9	0.00
05/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8259	8	8259	8	0.00
05/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12620	12	12620	12	0.00
05/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6670	6	6670	6	435.00
05/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6799	7	6799	7	0.00
05/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3748	4	3748	4	0.00
05/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7375	7	7375	7	0.00
05/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	3056	3	3056	3	250.00
05/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4849	5	4849	5	0.00
05/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1692	2	1692	2	0.00
05/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7247	7	7247	7	0.00
05/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	4	0	4	0	0.00
05/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	175	0	175	0	0.00
05/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	4	0	4	0	0.00
05/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	1	0	1	0	11,067.00
05/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	40	0	40	0	250.00
05/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	7	0	7	0	250.00
05/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	100	0	100	0	0.00
05/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	522	1	522	1	0.00
05/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	4	0	4	0	0.00
05/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
05/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	8	0	8	0	0.00
05/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
05/04/2018	R209 On 02-August-18			Bond Future	8.82	79.1070	8.8237	79.1070	816.00
05/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	5085	5	5085	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
05/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12988	13	12988	13	0.00
05/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9440	9	9440	9	0.00
05/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2779	3	2779	3	5,000.00
05/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2242	2	2242	2	0.00
05/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6345	6	6345	6	435.00
05/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1128	1	1128	1	500.00
05/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10407	10	10407	10	0.00
05/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3947	4	3947	4	0.00
05/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	1050	1	1050	1	5,000.00
05/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10464	10	10464	10	0.00
05/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10521	10	10521	10	0.00
05/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	95	0	95	0	0.00
05/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	100	0	100	0	0.00
05/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	536	1	536	1	0.00
05/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	97	0	97	0	0.00
05/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3794	4	3794	4	0.00
05/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1786	2	1786	2	0.00
05/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2195	2	2195	2	500.00
05/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1181	1	1181	1	500.00
05/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	156	0	156	0	435.00
05/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3640	4	3640	4	0.00
05/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	27	0	27	0	435.00
05/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	807	1	807	1	5,000.00
05/04/2018	R209 On 01-November-18			Bond Future	8.86	77.4374	8.8565	77.4374	0.00
05/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76822	77	76822	77	0.00
05/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76822	77	76822	77	0.00
05/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8325	8	8325	8	0.00
05/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76822	77	76822	77	0.00
05/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5177	5	5177	5	0.00
05/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8173	8	8173	8	0.00
05/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11442	11	11442	11	0.00
05/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	294	0	294	0	0.00
05/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	828	1	828	1	0.00
05/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	791	1	791	1	0.00
05/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1766	2	1766	2	0.00
05/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R210 On 03-May-18			Bond Future	192.53	192.5288	192.5320	192.5288	2,159.00
05/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	1072	1	1072	1	0.00
05/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	1082	1	1082	1	0.00
05/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	1092	1	1092	1	0.00
05/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R212 On 03-May-18			Bond Future	156.31	156.3109	156.3117	156.3109	4,755.00
05/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	2032	2	2032	2	0.00
05/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	2012	2	2012	2	0.00
05/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	2022	2	2022	2	0.00
05/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
05/04/2018	R213 On 03-May-18			Bond Future	8.50	89.4369	8.4996	89.4369	44,803.00
05/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7119	7	7119	7	0.00
05/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7182	7	7182	7	0.00
05/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7245	7	7245	7	0.00
05/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	2	0	2	0	0.00
05/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	3	0	3	0	0.00
05/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	2	0	2	0	0.00
05/04/2018	R213 On 02-August-18			Bond Future	8.53	91.0899	8.5291	91.0899	1.00
05/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4491	4	4491	4	0.00
05/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4439	4	4439	4	0.00
05/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4388	4	4388	4	0.00
05/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	821	1	821	1	0.00
05/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	836	1	836	1	0.00
05/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	806	1	806	1	0.00
05/04/2018	R214 On 03-May-18			Bond Future	8.91	77.4941	8.9054	77.4941	44,708.00
05/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7786	7	7786	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
05/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7852	7	7852	7	0.00
05/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7720	7	7720	7	0.00
05/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	5	0	5	0	0.00
05/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	5	0	5	0	0.00
05/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	4	0	4	0	0.00
05/04/2018	R248 On 03-May-18			Bond Future	8.93	99.2311	8.9305	99.2311	90,928.00
05/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10545	10	10545	10	0.00
05/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10461	10	10461	10	0.00
05/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10378	10	10378	10	0.00
05/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	6	0	6	0	0.00
05/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	7	0	7	0	0.00
05/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	6	0	6	0	0.00