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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
06/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	2025 On 03-May-18			Bond Future	135.74	135.7366	135.7386	135.7366	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
06/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2519	3	2519	3	0.00
06/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2529	3	2529	3	0.00
06/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2539	3	2539	3	0.00
06/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2025 On 02-August-18			Bond Future	136.87	136.8720	136.8737	136.8720	0.00
06/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	224	0	224	0	0.00
06/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	214	0	214	0	0.00
06/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	204	0	204	0	0.00
06/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2029 On 03-May-18			Bond Future	104.23	104.5334	104.2279	104.5334	1,370.00
06/04/2018	2029 On 02-August-18			Bond Future	106.16	106.4709	106.1594	106.4709	0.00
06/04/2018	2030 On 03-May-18			Bond Future	8.44	98.9501	8.4409	98.9501	95,577.00
06/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7173	7	7173	7	0.00
06/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7302	7	7302	7	0.00
06/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7237	7	7237	7	0.00
06/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	3	0	3	0	0.00
06/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	3	0	3	0	0.00
06/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	3	0	3	0	0.00
06/04/2018	2030 On 02-August-18			Bond Future	8.48	96.7735	8.4756	96.7735	127.00
06/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6962	7	6962	7	0.00
06/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2133	2	2133	2	7,850.00
06/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3938	4	3938	4	7,850.00
06/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7020	7	7020	7	0.00
06/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7194	7	7194	7	0.00
06/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6904	7	6904	7	0.00
06/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	292	0	292	0	7,850.00
06/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	310	0	310	0	0.00
06/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	323	0	323	0	0.00
06/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	927	1	927	1	0.00
06/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	317	0	317	0	0.00

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06/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1890	2	1890	2	0.00
06/04/2018	2032 On 03-May-18			Bond Future	8.62	97.9498	8.6206	97.9498	60,208.00
06/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7976	8	7976	8	0.00
06/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8046	8	8046	8	0.00
06/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8115	8	8115	8	0.00
06/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	2	0	2	0	0.00
06/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	3	0	3	0	0.00
06/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	3	0	3	0	0.00
06/04/2018	2032 On 02-August-18			Bond Future	8.66	99.7606	8.6551	99.7606	2.00
06/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7845	8	7845	8	0.00
06/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7783	8	7783	8	0.00
06/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7721	8	7721	8	0.00
06/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	351	0	351	0	0.00
06/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	358	0	358	0	0.00
06/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	344	0	344	0	0.00
06/04/2018	2033 On 03-May-18			Bond Future	109.08	109.0822	109.0846	109.0822	6,055.00
06/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	1385	1	1385	1	0.00
06/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	1375	1	1375	1	0.00
06/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	1395	1	1395	1	0.00
06/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2033 On 02-August-18			Bond Future	111.11	111.1040	111.1060	111.1040	1,515.00
06/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	1186	1	1186	1	0.00
06/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	1166	1	1166	1	0.00
06/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	1176	1	1176	1	0.00
06/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2037 On 03-May-18			Bond Future	8.88	98.9689	8.8773	98.9689	46,822.00
06/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8954	9	8954	9	0.00
06/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9105	9	9105	9	0.00
06/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9029	9	9029	9	0.00
06/04/2018	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
06/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	5	0	5	0	0.00
06/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	4	0	4	0	0.00
06/04/2018	2037 On 02-August-18			Bond Future	8.92	96.5423	8.9176	96.5423	731.00
06/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8832	9	8832	9	0.00
06/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8900	9	8900	9	0.00
06/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8968	9	8968	9	0.00
06/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	414	0	414	0	0.00
06/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	430	0	430	0	0.00
06/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	422	0	422	0	0.00
06/04/2018	2038 On 03-May-18			Bond Future	134.05	134.4729	134.0517	134.4729	8,991.00
06/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1782	2	1782	2	0.00
06/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1772	2	1772	2	0.00
06/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1762	2	1762	2	0.00
06/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2038 On 02-August-18			Bond Future	134.98	135.4124	134.9829	135.4124	0.00
06/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	443	1	443	1	0.00
06/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	433	1	433	1	0.00
06/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	453	1	453	1	0.00
06/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2040 On 03-May-18			Bond Future	8.94	103.1241	8.9373	103.1241	45,891.00
06/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9973	10	9973	10	0.00
06/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	112	0	112	0	1,011.00
06/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9893	10	9893	10	0.00
06/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1620	2	1620	2	1,239.00
06/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9407	10	9407	10	1,500.00
06/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10054	10	10054	10	0.00
06/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1024	1	1024	1	0.00
06/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	5	0	5	0	0.00
06/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	7	0	7	0	0.00
06/04/2018	2040 On 03-May-18	10.07	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
06/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4435	4	4435	4	0.00
06/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	4	0	4	0	0.00
06/04/2018	2040 On 02-August-18			Bond Future	8.98	100.5240	8.9776	100.5240	420.00
06/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9836	10	9836	10	0.00
06/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9763	10	9763	10	0.00
06/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9690	10	9690	10	0.00
06/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	455	0	455	0	0.00
06/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	463	0	463	0	0.00
06/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	447	0	447	0	0.00
06/04/2018	2044 On 03-May-18			Bond Future	8.99	100.1013	8.9871	100.1013	27,581.00
06/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10034	10	10034	10	0.00
06/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9953	10	9953	10	0.00
06/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9871	10	9871	10	0.00
06/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	5	0	5	0	0.00
06/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	6	0	6	0	0.00
06/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	5	0	5	0	0.00
06/04/2018	2044 On 02-August-18			Bond Future	9.03	97.5705	9.0265	97.5705	0.00
06/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9657	10	9657	10	0.00
06/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9803	10	9803	10	0.00
06/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9730	10	9730	10	0.00
06/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	516	1	516	1	0.00
06/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	507	0	507	0	0.00
06/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	525	1	525	1	0.00
06/04/2018	2046 On 03-May-18			Bond Future	128.88	129.3910	128.8761	129.3910	10,874.00
06/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	946	1	946	1	0.00
06/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	926	1	926	1	0.00
06/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	936	1	936	1	0.00
06/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2046 On 02-August-18			Bond Future	131.26	131.7892	131.2643	131.7892	0.00
06/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	2484	3	2484	3	0.00
06/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	2474	3	2474	3	0.00
06/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	2494	3	2494	3	0.00

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06/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2050 On 03-May-18			Bond Future	136.03	137.5411	136.0323	137.5411	9,788.00
06/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	422	2	422	2	0.00
06/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	412	2	412	2	0.00
06/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	402	2	402	2	0.00
06/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
06/04/2018	2050 On 02-August-18			Bond Future	136.82	138.3576	136.8204	138.3576	0.00
06/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	1	0	1	0.00
06/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	1	0	1	0.00
06/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	1	0	1	0.00
06/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	720	0	720	0	0.00
06/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	700	0	700	0	0.00
06/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	710	0	710	0	0.00
06/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	AL37 On 03-May-18			Index Future	588.81	589.2610	588.8050	589.2610	0.00
06/04/2018	AL37 On 02-August-18			Index Future	599.68	600.1540	599.6820	600.1540	0.00
06/04/2018	AL7T On 03-May-18			Index Future	695.24	695.7960	695.2390	695.7960	0.00
06/04/2018	AL7T On 02-August-18			Index Future	708.08	708.6580	708.0820	708.6580	0.00
06/04/2018	ALBI On 03-May-18			Index Future	636.57	637.2760	636.5670	637.2760	805.00
06/04/2018	ALBI On 02-August-18			Index Future	648.33	649.0570	648.3260	649.0570	0.00
06/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2018	EL28 On 03-May-18			Bond Future	132.76	132.7590	132.7644	132.7590	0.00
06/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
06/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
06/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
06/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	416	0	416	0	0.00
06/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	426	0	426	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
06/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	436	0	436	0	0.00
06/04/2018	EL28 On 02-August-18			Bond Future	135.22	135.2197	135.2248	135.2197	0.00
06/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	295	0	295	0	0.00
06/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	275	0	275	0	0.00
06/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	285	0	285	0	0.00
06/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	0	0	0	0	0.00
06/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	0	0	0	0	0.00
06/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES33 On 03-May-18			Bond Future	10.16	80.7216	10.1634	80.7216	9,466.00
06/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6353	6	6353	6	0.00
06/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6468	7	6468	7	0.00
06/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6410	7	6410	7	0.00
06/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES33 On 02-August-18			Bond Future	10.24	82.2138	10.2426	82.2138	0.00
06/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5468	6	5468	6	0.00
06/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5526	6	5526	6	0.00
06/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5583	6	5583	6	0.00
06/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
06/04/2018	ES42 On 03-May-18			Bond Future	10.34	84.2084	10.3385	84.2084	7,957.00
06/04/2018	ES42 On 02-August-18			Bond Future	10.42	85.7651	10.4154	85.7651	0.00
06/04/2018	GOVI On 03-May-18			GOVI	633.18	633.8270	633.1760	633.8270	474.00
06/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	428860	44	428860	44	0.00
06/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	429060	44	429060	44	0.00
06/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	428960	44	428960	44	0.00
06/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
06/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
06/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
06/04/2018	GOVI On 02-August-18			GOVI	644.87	645.5440	644.8730	645.5440	0.00
06/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	391630	40	391630	40	0.00
06/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	391530	40	391530	40	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
06/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	391730	40	391730	40	0.00
06/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
06/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
06/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
06/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2018	IGOV On 03-May-18			Index Future	263.36	263.9520	263.3550	263.9520	1,119.00
06/04/2018	IGOV On 02-August-18			Index Future	268.24	268.8450	268.2360	268.8450	0.00
06/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
06/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
06/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
06/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4000	99.4100	99.4000	0.00
06/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.03	100.0200	100.0300	100.0200	0.00
06/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
06/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
06/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
06/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1500	99.1600	99.1500	0.00
06/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4700	99.4800	99.4700	0.00
06/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.80	99.7900	99.8000	99.7900	0.00
06/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.67	100.6600	100.6700	100.6600	0.00
06/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.35	98.3300	98.3500	98.3300	0.00
06/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.14	100.1200	100.1400	100.1200	0.00
06/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.57	95.5500	95.5700	95.5500	0.00
06/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.71	94.6900	94.7100	94.6900	0.00
06/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.81	93.7900	93.8100	93.7900	0.00
06/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.89	93.8700	93.8900	93.8700	0.00
06/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.00	95.9900	96.0000	95.9900	51.00
06/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.06	96.0500	96.0600	96.0500	0.00
06/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.18	97.1600	97.1800	97.1600	0.00
06/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.32	99.2900	99.3200	99.2900	0.00
06/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.51	100.4700	100.5100	100.4700	0.00
06/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.52	95.4700	95.5200	95.4700	0.00
06/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.79	99.7400	99.7900	99.7400	0.00
06/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.96	92.9200	92.9600	92.9200	0.00
06/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.86	89.8200	89.8600	89.8200	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
06/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.53	88.4800	88.5300	88.4800	0.00
06/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.65	90.5700	90.6500	90.5700	0.00
06/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.42	94.3200	94.4200	94.3200	0.00
06/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.92	92.8100	92.9200	92.8100	0.00
06/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.94	94.8300	94.9400	94.8300	0.00
06/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.63	98.5300	98.6300	98.5300	0.00
06/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.91	98.8200	98.9100	98.8200	0.00
06/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.03	93.9400	94.0300	93.9400	0.00
06/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.49	99.4100	99.4900	99.4100	0.00
06/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
06/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
06/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
06/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
06/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
06/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
06/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
06/04/2018	R023 On 03-May-18			Bond Future	7.46	102.6725	7.4601	102.6725	72,246.00
06/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3189	3	3189	3	0.00
06/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3227	3	3227	3	0.00
06/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3266	3	3266	3	0.00
06/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6659	7	6659	7	0.00
06/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
06/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	2	0	0.00
06/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	2	0	0.00
06/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	2	0	0.00
06/04/2018	R035 On 03-May-18			Bond Future	8.78	102.6344	8.7809	102.6344	78,610.00
06/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9144	9	9144	9	0.00
06/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1402	2	1402	2	1,000.00
06/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4260	4	4260	4	0.00
06/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9220	9	9220	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
06/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9069	9	9069	9	0.00
06/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	9	0	9	0	0.00
06/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	272	0	272	0	1,000.00
06/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	8	0	8	0	0.00
06/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	8	0	8	0	0.00
06/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1673	2	1673	2	0.00
06/04/2018	R035 On 02-August-18			Bond Future	8.82	104.5317	8.8163	104.5317	3.00
06/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6446	7	6446	7	0.00
06/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6563	7	6563	7	0.00
06/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6505	7	6505	7	0.00
06/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1370	1	1370	1	0.00
06/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1391	1	1391	1	0.00
06/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1413	1	1413	1	0.00
06/04/2018	R186 On 03-May-18			Bond Future	8.05	119.0939	8.0485	119.0939	191,135.00
06/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5737	6	5737	6	0.00
06/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8025	8	8025	8	1,093.00
06/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13000	13	13000	13	0.00
06/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5674	6	5674	6	0.00
06/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4235	4	4235	4	0.00
06/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3068	3	3068	3	0.00
06/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1672	2	1672	2	0.00
06/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	287	0	287	0	500.00
06/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10729	11	10729	11	0.00
06/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4297	4	4297	4	0.00
06/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7351	7	7351	7	0.00
06/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5236	5	5236	5	0.00
06/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5612	6	5612	6	0.00
06/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10552	11	10552	11	0.00
06/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2482	3	2482	3	0.00
06/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	646	1	646	1	0.00
06/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2772	3	2772	3	0.00
06/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2201	2	2201	2	0.00
06/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	24	0	24	0	0.00
06/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	85	0	85	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
06/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	328	0	328	0	3,500.00
06/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	1	0	0.00
06/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	26	0	26	0	0.00
06/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	5	0	5	0	0.00
06/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	9	0	9	0	4,745.00
06/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
06/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	196	0	196	0	500.00
06/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
06/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	150	0	150	0	3,500.00
06/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	973	1	973	1	0.00
06/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	113	0	113	0	0.00
06/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	6	0	6	0	0.00
06/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1631	2	1631	2	0.00
06/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	5	0	5	0	0.00
06/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R186 On 02-August-18			Bond Future	8.07	115.9953	8.0732	115.9953	291.00
06/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3461	4	3461	4	0.00
06/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2495	3	2495	3	1,470.00
06/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3414	3	3414	3	0.00
06/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	437	0	437	0	1,470.00
06/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3507	4	3507	4	0.00
06/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1343	1	1343	1	0.00
06/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4279	4	4279	4	0.00
06/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	912	1	912	1	0.00
06/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	879	1	879	1	0.00
06/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	896	1	896	1	0.00
06/04/2018	R186 On 01-November-18			Bond Future	8.09	118.1625	8.0946	118.1625	0.00
06/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3865	4	3865	4	5,000.00
06/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4164	4	4164	4	0.00
06/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7056	7	7056	7	0.00
06/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4121	4	4121	4	0.00
06/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	2029	2	2029	2	5,000.00
06/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4208	4	4208	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
06/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	615	1	615	1	5,000.00
06/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1441	1	1441	1	0.00
06/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2895	3	2895	3	0.00
06/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1404	1	1404	1	0.00
06/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1422	1	1422	1	0.00
06/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1558	2	1558	2	0.00
06/04/2018	R197 On 03-May-18			Bond Future	309.97	310.2702	309.9701	310.2702	2,388.00
06/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	5530	6	5530	6	0.00
06/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	5510	6	5510	6	0.00
06/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	5520	6	5520	6	0.00
06/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R202 On 03-May-18			Bond Future	250.34	250.3306	250.3360	250.3306	23,110.00
06/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	3167	3	3167	3	0.00
06/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	3159	3	3159	3	0.00
06/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	3151	3	3151	3	0.00
06/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	305	0	305	0	0.00
06/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	301	0	301	0	0.00
06/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	303	0	303	0	0.00
06/04/2018	R204 On 03-May-18			Bond Future	6.68	103.8164	6.6849	103.8164	21,667.00
06/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1340	1	1340	1	0.00
06/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1343	1	1343	1	0.00
06/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1337	1	1337	1	0.00
06/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1098	1	1098	1	0.00
06/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	1096	1	1096	1	0.00
06/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	1093	1	1093	1	0.00
06/04/2018	R207 On 03-May-18			Bond Future	6.86	102.8965	6.8589	102.8965	23,553.00
06/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1129	1	1129	1	0.00
06/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1113	1	1113	1	0.00
06/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1098	1	1098	1	0.00
06/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
06/04/2018	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
06/04/2018	R208 On 03-May-18			Bond Future	7.10	99.8386	7.1016	99.8386	35,684.00
06/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1697	2	1697	2	0.00
06/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1722	2	1722	2	0.00
06/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1747	2	1747	2	0.00
06/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	1	0	0.00
06/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	1	0	0.00
06/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	1	0	0.00
06/04/2018	R209 On 03-May-18			Bond Future	8.81	77.9352	8.8103	77.9352	87,210.00
06/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7165	7	7165	7	0.00
06/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9472	10	9472	10	0.00
06/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8113	8	8113	8	0.00
06/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12474	13	12474	13	0.00
06/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6524	7	6524	7	435.00
06/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6652	7	6652	7	0.00
06/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3606	4	3606	4	0.00
06/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7228	7	7228	7	0.00
06/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2919	3	2919	3	250.00
06/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4703	5	4703	5	0.00
06/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1576	2	1576	2	0.00
06/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7101	7	7101	7	0.00
06/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	4	0	4	0	0.00
06/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	184	0	184	0	0.00
06/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	4	0	4	0	0.00
06/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	1	0	1	0	11,067.00
06/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	42	0	42	0	250.00
06/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	7	0	7	0	250.00
06/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	105	0	105	0	0.00
06/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	553	1	553	1	0.00
06/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	4	0	4	0	0.00
06/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
06/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	8	0	8	0	0.00
06/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
06/04/2018	R209 On 02-August-18			Bond Future	8.84	79.3759	8.8442	79.3759	816.00
06/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4961	5	4961	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
06/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12839	13	12839	13	0.00
06/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9295	9	9295	9	0.00
06/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2683	3	2683	3	5,000.00
06/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2155	2	2155	2	0.00
06/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10260	10	10260	10	0.00
06/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3834	4	3834	4	0.00
06/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6213	6	6213	6	435.00
06/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1071	1	1071	1	500.00
06/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10317	10	10317	10	0.00
06/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	996	1	996	1	5,000.00
06/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10374	11	10374	11	0.00
06/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	98	0	98	0	0.00
06/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	104	0	104	0	0.00
06/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	554	1	554	1	0.00
06/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3889	4	3889	4	0.00
06/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1840	2	1840	2	0.00
06/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	101	0	101	0	0.00
06/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2259	2	2259	2	500.00
06/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1218	1	1218	1	500.00
06/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	162	0	162	0	435.00
06/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3733	4	3733	4	0.00
06/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	28	0	28	0	435.00
06/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	834	1	834	1	5,000.00
06/04/2018	R209 On 01-November-18			Bond Future	8.88	77.7102	8.8774	77.7102	0.00
06/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76670	77	76670	77	0.00
06/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76670	77	76670	77	0.00
06/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8193	8	8193	8	0.00
06/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76670	77	76670	77	0.00
06/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5066	5	5066	5	0.00
06/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11298	11	11298	11	0.00
06/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8042	8	8042	8	0.00
06/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	849	1	849	1	0.00
06/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	302	0	302	0	0.00
06/04/2018	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
06/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	812	1	812	1	0.00
06/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1807	2	1807	2	0.00
06/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R210 On 03-May-18			Bond Future	192.54	192.5320	192.5357	192.5320	2,159.00
06/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	1076	1	1076	1	0.00
06/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	1086	1	1086	1	0.00
06/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	1096	1	1096	1	0.00
06/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R212 On 03-May-18			Bond Future	156.20	156.3117	156.2009	156.3117	4,755.00
06/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1921	2	1921	2	0.00
06/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1901	2	1901	2	0.00
06/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1911	2	1911	2	0.00
06/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
06/04/2018	R213 On 03-May-18			Bond Future	8.51	89.7253	8.5093	89.7253	44,803.00
06/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7050	7	7050	7	0.00
06/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7113	7	7113	7	0.00
06/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7176	7	7176	7	0.00
06/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	2	0	2	0	0.00
06/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	2	0	2	0	0.00
06/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	2	0	2	0	0.00
06/04/2018	R213 On 02-August-18			Bond Future	8.54	91.3839	8.5393	91.3839	1.00
06/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4429	4	4429	4	0.00
06/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4378	4	4378	4	0.00
06/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4327	4	4327	4	0.00
06/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	831	1	831	1	0.00
06/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	846	1	846	1	0.00
06/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	816	1	816	1	0.00
06/04/2018	R214 On 03-May-18			Bond Future	8.92	77.8925	8.9201	77.8925	44,708.00
06/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7670	8	7670	8	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
06/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7736	8	7736	8	0.00
06/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7604	8	7604	8	0.00
06/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	5	0	5	0	0.00
06/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	5	0	5	0	0.00
06/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	4	0	4	0	0.00
06/04/2018	R248 On 03-May-18			Bond Future	8.95	99.7467	8.9452	99.7467	90,928.00
06/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10394	11	10394	11	0.00
06/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10311	10	10311	10	0.00
06/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10227	10	10227	10	0.00
06/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	6	0	6	0	0.00
06/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	6	0	6	0	0.00
06/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	6	0	6	0	0.00