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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
11/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	2025 On 03-May-18			Bond Future	135.73	135.3148	135.7350	135.3148	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
11/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2515	2	2515	2	0.00
11/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2525	2	2525	2	0.00
11/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2535	2	2535	2	0.00
11/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2025 On 02-August-18			Bond Future	136.82	136.4419	136.8233	136.4419	0.00
11/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	173	0	173	0	0.00
11/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	163	0	163	0	0.00
11/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	153	0	153	0	0.00
11/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2029 On 03-May-18			Bond Future	103.21	103.2140	103.2114	103.2140	1,370.00
11/04/2018	2029 On 02-August-18			Bond Future	105.09	105.1266	105.0885	105.1266	0.00
11/04/2018	2030 On 03-May-18			Bond Future	8.50	98.4873	8.5011	98.4873	95,864.00
11/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6739	7	6739	7	0.00
11/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	6868	7	6868	7	0.00
11/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	6804	7	6804	7	0.00
11/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	2	0	2	0	0.00
11/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	2	0	2	0	0.00
11/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	2	0	2	0	0.00
11/04/2018	2030 On 02-August-18			Bond Future	8.55	96.3010	8.5464	96.3010	127.00
11/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6497	7	6497	7	0.00
11/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1836	2	1836	2	7,850.00
11/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3544	4	3544	4	7,850.00
11/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6554	7	6554	7	0.00
11/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6726	7	6726	7	0.00
11/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6440	7	6440	7	0.00
11/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	323	0	323	0	7,850.00
11/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	344	0	344	0	0.00
11/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	358	0	358	0	0.00
11/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	1031	1	1031	1	0.00
11/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	351	0	351	0	0.00

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11/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2092	2	2092	2	0.00
11/04/2018	2032 On 03-May-18			Bond Future	8.68	97.4458	8.6757	97.4458	60,184.00
11/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7544	8	7544	8	0.00
11/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7614	8	7614	8	0.00
11/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7683	8	7683	8	0.00
11/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	0.00
11/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	2	0	2	0	0.00
11/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	1	0	1	0	0.00
11/04/2018	2032 On 02-August-18			Bond Future	8.72	99.2461	8.7195	99.2461	2.00
11/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7378	7	7378	7	0.00
11/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7316	7	7316	7	0.00
11/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7255	7	7255	7	0.00
11/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	381	0	381	0	0.00
11/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	389	0	389	0	0.00
11/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	374	0	374	0	0.00
11/04/2018	2033 On 03-May-18			Bond Future	108.46	108.4623	108.4594	108.4623	6,055.00
11/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	759	1	759	1	0.00
11/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	749	1	749	1	0.00
11/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	769	1	769	1	0.00
11/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2033 On 02-August-18			Bond Future	110.43	110.4722	110.4321	110.4722	1,515.00
11/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	512	1	512	1	0.00
11/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	492	1	492	1	0.00
11/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	502	1	502	1	0.00
11/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2037 On 03-May-18			Bond Future	8.93	98.3160	8.9269	98.3160	46,822.00
11/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8516	8	8516	8	0.00
11/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8667	9	8667	9	0.00
11/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8592	9	8592	9	0.00
11/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	3	0	3	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
11/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	3	0	3	0	0.00
11/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	2	0	2	0	0.00
11/04/2018	2037 On 02-August-18			Bond Future	8.98	95.8762	8.9754	95.8762	731.00
11/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8357	8	8357	8	0.00
11/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8425	8	8425	8	0.00
11/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8492	8	8492	8	0.00
11/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	440	0	440	0	0.00
11/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	457	0	457	0	0.00
11/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	449	0	449	0	0.00
11/04/2018	2038 On 03-May-18			Bond Future	133.63	133.6345	133.6311	133.6345	8,991.00
11/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	1361	1	1361	1	0.00
11/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	1351	1	1351	1	0.00
11/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	1341	1	1341	1	0.00
11/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
11/04/2018	2038 On 02-August-18			Bond Future	134.51	134.5577	134.5085	134.5577	0.00
11/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	21	0	21	0	0.00
11/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	31	0	31	0	0.00
11/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	41	0	41	0	0.00
11/04/2018	2040 On 03-May-18			Bond Future	8.99	102.4163	8.9868	102.4163	45,891.00
11/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9500	9	9500	9	0.00
11/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	47	0	47	0	1,011.00
11/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9419	9	9419	9	0.00
11/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1235	1	1235	1	1,239.00
11/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	8932	9	8932	9	1,500.00
11/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	9581	9	9581	9	0.00
11/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1109	1	1109	1	0.00
11/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	3	0	3	0	0.00
11/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	4	0	4	0	0.00
11/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	2	0	2	0	0.00

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11/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4842	5	4842	5	0.00
11/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	2	0	2	0	0.00
11/04/2018	2040 On 02-August-18			Bond Future	9.03	99.8019	9.0350	99.8019	420.00
11/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9322	9	9322	9	0.00
11/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9250	9	9250	9	0.00
11/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9178	9	9178	9	0.00
11/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	483	0	483	0	0.00
11/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	492	1	492	1	0.00
11/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	474	0	474	0	0.00
11/04/2018	2044 On 03-May-18			Bond Future	9.04	99.3779	9.0365	99.3779	28,181.00
11/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	9550	9	9550	9	0.00
11/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9469	9	9469	9	0.00
11/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9387	9	9387	9	0.00
11/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	3	0	3	0	0.00
11/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	3	0	3	0	0.00
11/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	3	0	3	0	0.00
11/04/2018	2044 On 02-August-18			Bond Future	9.08	96.8326	9.0835	96.8326	0.00
11/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9139	9	9139	9	0.00
11/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9284	9	9284	9	0.00
11/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9211	9	9211	9	0.00
11/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	546	1	546	1	0.00
11/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	537	1	537	1	0.00
11/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	556	1	556	1	0.00
11/04/2018	2046 On 03-May-18			Bond Future	125.83	126.0785	125.8262	126.0785	10,874.00
11/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	2114	2	2114	2	0.00
11/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	2124	2	2124	2	0.00
11/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	2104	2	2104	2	0.00
11/04/2018	2046 On 02-August-18			Bond Future	128.11	128.4148	128.1148	128.4148	0.00
11/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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11/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	675	0	675	0	0.00
11/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	655	0	655	0	0.00
11/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	665	0	665	0	0.00
11/04/2018	2050 On 03-May-18			Bond Future	133.66	133.9578	133.6629	133.9578	9,788.00
11/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	1967	2	1967	2	0.00
11/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	1947	2	1947	2	0.00
11/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	1957	2	1957	2	0.00
11/04/2018	2050 On 02-August-18			Bond Future	134.36	134.7073	134.3615	134.7073	0.00
11/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
11/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	3179	3	3179	3	0.00
11/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	3159	3	3159	3	0.00
11/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	3169	3	3169	3	0.00
11/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	AL37 On 03-May-18			Index Future	587.26	587.4430	587.2600	587.4430	0.00
11/04/2018	AL37 On 02-August-18			Index Future	597.76	598.2960	597.7580	598.2960	0.00
11/04/2018	AL7T On 03-May-18			Index Future	692.82	692.9650	692.8200	692.9650	0.00
11/04/2018	AL7T On 02-August-18			Index Future	705.21	705.7660	705.2050	705.7660	0.00
11/04/2018	ALBI On 03-May-18			Index Future	633.97	633.7980	633.9700	633.7980	805.00
11/04/2018	ALBI On 02-August-18			Index Future	645.30	645.5060	645.3040	645.5060	0.00
11/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2018	EL28 On 03-May-18			Bond Future	132.20	132.7742	132.1962	132.7742	0.00
11/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
11/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
11/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
11/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	984	0	984	0	0.00
11/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	994	0	994	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
11/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	1004	0	1004	0	0.00
11/04/2018	EL28 On 02-August-18			Bond Future	134.60	135.2346	134.6006	135.2346	0.00
11/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
11/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
11/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
11/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	339	0	339	0	0.00
11/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	349	0	349	0	0.00
11/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	329	0	329	0	0.00
11/04/2018	ES33 On 03-May-18			Bond Future	10.20	80.2789	10.2010	80.2789	9,466.00
11/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6108	6	6108	6	0.00
11/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6223	6	6223	6	0.00
11/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6166	6	6166	6	0.00
11/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
11/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
11/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
11/04/2018	ES33 On 02-August-18			Bond Future	10.29	81.7620	10.2890	81.7620	0.00
11/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5171	5	5171	5	0.00
11/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5229	5	5229	5	0.00
11/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5286	5	5286	5	0.00
11/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
11/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
11/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
11/04/2018	ES42 On 03-May-18			Bond Future	10.38	83.7312	10.3754	83.7312	7,957.00
11/04/2018	ES42 On 02-August-18			Bond Future	10.46	85.2781	10.4602	85.2781	0.00
11/04/2018	GOVI On 03-May-18			GOVI	630.61	630.5240	630.6140	630.5240	475.00
11/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	403240	40	403240	40	0.00
11/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	403440	40	403440	40	0.00
11/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	403340	40	403340	40	0.00
11/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
11/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
11/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
11/04/2018	GOVI On 02-August-18			GOVI	641.89	642.1720	641.8880	642.1720	0.00
11/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	361780	36	361780	36	0.00
11/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	361680	36	361680	36	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
11/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	361880	36	361880	36	0.00
11/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
11/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
11/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
11/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2018	IGOV On 03-May-18			Index Future	261.45	261.6530	261.4520	261.6530	1,119.00
11/04/2018	IGOV On 02-August-18			Index Future	266.21	266.5010	266.2070	266.5010	0.00
11/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
11/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
11/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4500	100.4500	100.4500	0.00
11/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4200	99.4200	99.4200	0.00
11/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
11/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
11/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
11/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8300	98.8300	98.8300	0.00
11/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1700	99.1700	99.1700	0.00
11/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4900	99.4900	99.4900	0.00
11/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.83	99.8200	99.8300	99.8200	0.00
11/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.70	100.7000	100.7000	100.7000	0.00
11/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.38	98.3800	98.3800	98.3800	0.00
11/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.18	100.1800	100.1800	100.1800	0.00
11/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.63	95.6400	95.6300	95.6400	0.00
11/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.78	94.8000	94.7800	94.8000	0.00
11/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.90	93.9200	93.9000	93.9200	0.00
11/04/2018	IS05 On 21-September-21			Interest Rate Swap	94.00	94.0200	94.0000	94.0200	0.00
11/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.13	96.1500	96.1300	96.1500	51.00
11/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.20	96.2300	96.2000	96.2300	0.00
11/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.32	97.3600	97.3200	97.3600	0.00
11/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.46	99.5200	99.4600	99.5200	0.00
11/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.65	100.7200	100.6500	100.7200	0.00
11/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.67	95.7600	95.6700	95.7600	0.00
11/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.95	100.0400	99.9500	100.0400	0.00
11/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.21	93.3300	93.2100	93.3300	0.00
11/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.13	90.2500	90.1300	90.2500	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
11/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.80	88.9200	88.8000	88.9200	0.00
11/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.91	91.0300	90.9100	91.0300	0.00
11/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.68	94.7800	94.6800	94.7800	0.00
11/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.18	93.2900	93.1800	93.2900	0.00
11/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.21	95.3200	95.2100	95.3200	0.00
11/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.91	99.0400	98.9100	99.0400	0.00
11/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.21	99.3500	99.2100	99.3500	0.00
11/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.35	94.5100	94.3500	94.5100	0.00
11/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.81	99.9800	99.8100	99.9800	0.00
11/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
11/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
11/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
11/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
11/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
11/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
11/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
11/04/2018	R023 On 03-May-18			Bond Future	7.53	102.3461	7.5294	102.3461	72,260.00
11/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2911	3	2911	3	0.00
11/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	2949	3	2949	3	0.00
11/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	2988	3	2988	3	0.00
11/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6381	6	6381	6	0.00
11/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
11/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R035 On 03-May-18			Bond Future	8.84	101.9400	8.8358	101.9400	78,610.00
11/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	8662	9	8662	9	0.00
11/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1039	1	1039	1	1,000.00
11/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	3766	4	3766	4	0.00
11/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	8737	9	8737	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
11/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8586	9	8586	9	0.00
11/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	6	0	6	0	0.00
11/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	257	0	257	0	1,000.00
11/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	5	0	5	0	0.00
11/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	5	0	5	0	0.00
11/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1789	2	1789	2	0.00
11/04/2018	R035 On 02-August-18			Bond Future	8.88	103.8233	8.8800	103.8233	3.00
11/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	5985	6	5985	6	0.00
11/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6099	6	6099	6	0.00
11/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6041	6	6041	6	0.00
11/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1454	1	1454	1	0.00
11/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1477	1	1477	1	0.00
11/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1500	2	1500	2	0.00
11/04/2018	R186 On 03-May-18			Bond Future	8.10	118.6244	8.1048	118.6244	188,936.00
11/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5357	5	5357	5	0.00
11/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7647	8	7647	8	1,093.00
11/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12622	13	12622	13	0.00
11/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5294	5	5294	5	0.00
11/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3852	4	3852	4	0.00
11/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2687	3	2687	3	0.00
11/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1324	1	1324	1	0.00
11/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	151	0	151	0	500.00
11/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10352	10	10352	10	0.00
11/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	6972	7	6972	7	0.00
11/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4855	5	4855	5	0.00
11/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	3915	4	3915	4	0.00
11/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5232	5	5232	5	0.00
11/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2106	2	2106	2	0.00
11/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	417	0	417	0	0.00
11/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2392	2	2392	2	0.00
11/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10174	10	10174	10	0.00
11/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1831	2	1831	2	0.00
11/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	20	0	20	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
11/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	80	0	80	0	3,500.00
11/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	358	0	358	0	3,500.00
11/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	21	0	21	0	0.00
11/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	3	0	3	0	0.00
11/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	6	0	6	0	4,745.00
11/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
11/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	205	0	205	0	500.00
11/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
11/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	152	0	152	0	3,500.00
11/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1121	1	1121	1	0.00
11/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	111	0	111	0	0.00
11/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	4	0	4	0	0.00
11/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1874	2	1874	2	0.00
11/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	3	0	3	0	0.00
11/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R186 On 02-August-18			Bond Future	8.14	115.5157	8.1426	115.5157	313.00
11/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3103	3	3103	3	0.00
11/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2183	2	2183	2	1,470.00
11/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	332	0	332	0	1,470.00
11/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3058	3	3058	3	0.00
11/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3148	3	3148	3	0.00
11/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1485	1	1485	1	0.00
11/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4628	5	4628	5	0.00
11/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	1010	1	1010	1	0.00
11/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	973	1	973	1	0.00
11/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	992	1	992	1	0.00
11/04/2018	R186 On 01-November-18			Bond Future	8.18	117.6744	8.1779	117.6744	0.00
11/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3501	4	3501	4	5,000.00
11/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3788	4	3788	4	0.00
11/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6605	7	6605	7	0.00
11/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3747	4	3747	4	0.00
11/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1773	2	1773	2	5,000.00
11/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3830	4	3830	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
11/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	696	1	696	1	5,000.00
11/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1598	2	1598	2	0.00
11/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3170	3	3170	3	0.00
11/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1558	2	1558	2	0.00
11/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1578	2	1578	2	0.00
11/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1726	2	1726	2	0.00
11/04/2018	R197 On 03-May-18			Bond Future	309.35	309.3699	309.3512	309.3699	2,388.00
11/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	4911	5	4911	5	0.00
11/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	4891	5	4891	5	0.00
11/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	4901	5	4901	5	0.00
11/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R202 On 03-May-18			Bond Future	248.97	248.9746	248.9686	248.9746	23,110.00
11/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	2041	2	2041	2	0.00
11/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	2034	2	2034	2	0.00
11/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	2027	2	2027	2	0.00
11/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	548	1	548	1	0.00
11/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	542	1	542	1	0.00
11/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	545	1	545	1	0.00
11/04/2018	R204 On 03-May-18			Bond Future	6.78	103.7706	6.7763	103.7706	21,647.00
11/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	1196	1	1196	1	0.00
11/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	1199	1	1199	1	0.00
11/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	1192	1	1192	1	0.00
11/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1009	1	1009	1	0.00
11/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	1007	1	1007	1	0.00
11/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	1004	1	1004	1	0.00
11/04/2018	R207 On 03-May-18			Bond Future	6.94	102.7608	6.9389	102.7608	23,504.00
11/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1003	1	1003	1	0.00
11/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	987	1	987	1	0.00
11/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	972	1	972	1	0.00
11/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
11/04/2018	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
11/04/2018	R208 On 03-May-18			Bond Future	7.17	99.6387	7.1697	99.6387	36,094.00
11/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1522	2	1522	2	0.00
11/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1547	2	1547	2	0.00
11/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1572	2	1572	2	0.00
11/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	1	0	0.00
11/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	1	0	0.00
11/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	1	0	0.00
11/04/2018	R209 On 03-May-18			Bond Future	8.86	77.3490	8.8601	77.3490	87,594.00
11/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	6796	7	6796	7	0.00
11/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9105	9	9105	9	0.00
11/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7745	8	7745	8	0.00
11/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12107	12	12107	12	0.00
11/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6153	6	6153	6	435.00
11/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6282	6	6282	6	0.00
11/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3226	3	3226	3	0.00
11/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	6860	7	6860	7	0.00
11/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2541	2	2541	2	250.00
11/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4327	4	4327	4	0.00
11/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1239	1	1239	1	0.00
11/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6732	7	6732	7	0.00
11/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	173	0	173	0	0.00
11/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	1	0	1	0	11,067.00
11/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	32	0	32	0	250.00
11/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	4	0	4	0	250.00
11/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	92	0	92	0	0.00
11/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	583	1	583	1	0.00
11/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
11/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	5	0	5	0	0.00
11/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
11/04/2018	R209 On 02-August-18			Bond Future	8.90	78.7779	8.9016	78.7779	833.00
11/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4588	5	4588	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
11/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12421	12	12421	12	0.00
11/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	8890	9	8890	9	0.00
11/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2383	2	2383	2	5,000.00
11/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1887	2	1887	2	0.00
11/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	9850	10	9850	10	0.00
11/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3489	3	3489	3	0.00
11/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5820	6	5820	6	435.00
11/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	891	1	891	1	500.00
11/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	825	1	825	1	5,000.00
11/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	9906	10	9906	10	0.00
11/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	9963	10	9963	10	0.00
11/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	107	0	107	0	0.00
11/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	113	0	113	0	0.00
11/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	581	1	581	1	0.00
11/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4138	4	4138	4	0.00
11/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1960	2	1960	2	0.00
11/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	110	0	110	0	0.00
11/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2411	2	2411	2	500.00
11/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1292	1	1292	1	500.00
11/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	176	0	176	0	435.00
11/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3973	4	3973	4	0.00
11/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	30	0	30	0	435.00
11/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	880	1	880	1	5,000.00
11/04/2018	R209 On 01-November-18			Bond Future	8.94	77.1014	8.9429	77.1014	0.00
11/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76196	76	76196	76	0.00
11/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76196	76	76196	76	0.00
11/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7787	8	7787	8	0.00
11/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76196	76	76196	76	0.00
11/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4668	5	4668	5	0.00
11/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7631	8	7631	8	0.00
11/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	10857	11	10857	11	0.00
11/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	335	0	335	0	0.00
11/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	913	1	913	1	0.00
11/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

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11/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	880	1	880	1	0.00
11/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1884	2	1884	2	0.00
11/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R210 On 03-May-18			Bond Future	191.69	192.5417	191.6943	192.5417	2,159.00
11/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	234	1	234	1	0.00
11/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	244	1	244	1	0.00
11/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	254	1	254	1	0.00
11/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R212 On 03-May-18			Bond Future	155.58	155.6436	155.5787	155.6436	4,755.00
11/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1299	1	1299	1	0.00
11/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1279	1	1279	1	0.00
11/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1289	1	1289	1	0.00
11/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
11/04/2018	R213 On 03-May-18			Bond Future	8.57	89.2683	8.5697	89.2683	45,155.00
11/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6622	7	6622	7	0.00
11/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6685	7	6685	7	0.00
11/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6748	7	6748	7	0.00
11/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	1	0	1	0	0.00
11/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	1	0	1	0	0.00
11/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	1	0	1	0	0.00
11/04/2018	R213 On 02-August-18			Bond Future	8.61	90.9175	8.6093	90.9175	1.00
11/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4016	4	4016	4	0.00
11/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	3967	4	3967	4	0.00
11/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	3917	4	3917	4	0.00
11/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	908	1	908	1	0.00
11/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	925	1	925	1	0.00
11/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	891	1	891	1	0.00
11/04/2018	R214 On 03-May-18			Bond Future	8.97	77.3093	8.9699	77.3093	44,708.00
11/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7278	7	7278	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
11/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7345	7	7345	7	0.00
11/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7212	7	7212	7	0.00
11/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	3	0	3	0	0.00
11/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	3	0	3	0	0.00
11/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	2	0	2	0	0.00
11/04/2018	R248 On 03-May-18			Bond Future	9.00	98.9414	9.0000	98.9414	90,928.00
11/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	9837	10	9837	10	0.00
11/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	9754	10	9754	10	0.00
11/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	9670	10	9670	10	0.00
11/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	4	0	4	0	0.00
11/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	4	0	4	0	0.00
11/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	3	0	3	0	0.00