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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
16/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	2025 On 03-May-18			Bond Future	135.08	135.3135	135.0808	135.3135	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
16/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	1861	2	1861	2	0.00
16/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	1871	2	1871	2	0.00
16/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	1881	2	1881	2	0.00
16/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2025 On 02-August-18			Bond Future	136.16	136.3936	136.1575	136.3936	0.00
16/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	503	0	503	0	0.00
16/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	513	0	513	0	0.00
16/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	493	0	493	0	0.00
16/04/2018	2025 On 01-November-18			Bond Future	138.65	138.8896	138.6486	138.8896	0.00
16/04/2018	2025 On 07-February-19			Bond Future	140.04	140.2976	140.0396	140.2976	0.00
16/04/2018	2029 On 03-May-18			Bond Future	102.90	103.0147	102.9029	103.0147	1,370.00
16/04/2018	2029 On 02-August-18			Bond Future	104.77	104.8879	104.7739	104.8879	0.00
16/04/2018	2029 On 01-November-18			Bond Future	105.64	105.7610	105.6413	105.7610	0.00
16/04/2018	2029 On 07-February-19			Bond Future	107.78	107.9028	107.7783	107.9028	0.00
16/04/2018	2030 On 03-May-18			Bond Future	8.47	98.7074	8.4695	98.7074	93,910.00
16/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6964	7	6964	7	0.00
16/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7094	7	7094	7	0.00
16/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7029	7	7029	7	0.00
16/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2030 On 02-August-18			Bond Future	8.51	96.4661	8.5137	96.4661	127.00
16/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6696	7	6696	7	0.00
16/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1947	2	1947	2	7,850.00
16/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3704	4	3704	4	7,850.00
16/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6753	7	6753	7	0.00
16/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6927	7	6927	7	0.00
16/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6638	7	6638	7	0.00
16/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	294	0	294	0	7,850.00

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16/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	313	0	313	0	0.00
16/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	326	0	326	0	0.00
16/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	961	1	961	1	0.00
16/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	320	0	320	0	0.00
16/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1973	2	1973	2	0.00
16/04/2018	2030 On 01-November-18			Bond Future	8.55	98.2109	8.5516	98.2109	0.00
16/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2841	3	2841	3	0.00
16/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2916	3	2916	3	0.00
16/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2879	3	2879	3	0.00
16/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2612	3	2612	3	0.00
16/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2644	3	2644	3	0.00
16/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2581	3	2581	3	0.00
16/04/2018	2030 On 07-February-19			Bond Future	8.59	96.1551	8.5906	96.1551	0.00
16/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3611	4	3611	4	0.00
16/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3648	4	3648	4	0.00
16/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3685	4	3685	4	0.00
16/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3350	3	3350	3	0.00
16/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3380	3	3380	3	0.00
16/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3411	3	3411	3	0.00
16/04/2018	2032 On 03-May-18			Bond Future	8.64	97.6862	8.6441	97.6862	60,170.00
16/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7790	8	7790	8	0.00
16/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7859	8	7859	8	0.00
16/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7928	8	7928	8	0.00
16/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2032 On 02-August-18			Bond Future	8.69	99.4321	8.6870	99.4321	2.00
16/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7596	8	7596	8	0.00
16/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7534	8	7534	8	0.00
16/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7472	7	7472	7	0.00
16/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	348	0	348	0	0.00
16/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	356	0	356	0	0.00
16/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	341	0	341	0	0.00
16/04/2018	2032 On 01-November-18			Bond Future	8.73	97.0755	8.7296	97.0755	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
16/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3170	3	3170	3	0.00
16/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3210	3	3210	3	0.00
16/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3130	3	3130	3	0.00
16/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2974	3	2974	3	0.00
16/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2939	3	2939	3	0.00
16/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2903	3	2903	3	0.00
16/04/2018	2032 On 07-February-19			Bond Future	8.77	99.0067	8.7736	99.0067	0.00
16/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4067	4	4067	4	0.00
16/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4026	4	4026	4	0.00
16/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	3985	4	3985	4	0.00
16/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3753	4	3753	4	0.00
16/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3787	4	3787	4	0.00
16/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3720	4	3720	4	0.00
16/04/2018	2033 On 03-May-18			Bond Future	108.21	108.3262	108.2087	108.3262	6,055.00
16/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	509	1	509	1	0.00
16/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	499	1	499	1	0.00
16/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	519	1	519	1	0.00
16/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2033 On 02-August-18			Bond Future	110.18	110.2960	110.1761	110.2960	1,515.00
16/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	256	0	256	0	0.00
16/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	236	0	236	0	0.00
16/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	246	0	246	0	0.00
16/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2033 On 01-November-18			Bond Future	111.07	111.1948	111.0709	111.1948	0.00
16/04/2018	2033 On 07-February-19			Bond Future	113.32	113.4466	113.3176	113.4466	0.00
16/04/2018	2037 On 03-May-18			Bond Future	8.88	98.8556	8.8800	98.8556	48,650.00
16/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8925	9	8925	9	0.00
16/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9077	9	9077	9	0.00
16/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9001	9	9001	9	0.00
16/04/2018	2037 On 03-May-18	9.98	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
16/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2037 On 02-August-18			Bond Future	8.93	96.3665	8.9272	96.3665	731.00
16/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8721	9	8721	9	0.00
16/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8789	9	8789	9	0.00
16/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8857	9	8857	9	0.00
16/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	388	0	388	0	0.00
16/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	403	0	403	0	0.00
16/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	395	0	395	0	0.00
16/04/2018	2037 On 01-November-18			Bond Future	8.97	98.1097	8.9688	98.1097	0.00
16/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3782	4	3782	4	0.00
16/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	3876	4	3876	4	0.00
16/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	3829	4	3829	4	0.00
16/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3389	3	3389	3	0.00
16/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3351	3	3351	3	0.00
16/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3428	3	3428	3	0.00
16/04/2018	2037 On 07-February-19			Bond Future	9.01	95.8011	9.0125	95.8011	0.00
16/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4718	5	4718	5	0.00
16/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4763	5	4763	5	0.00
16/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4809	5	4809	5	0.00
16/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4321	4	4321	4	0.00
16/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4399	4	4399	4	0.00
16/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4360	4	4360	4	0.00
16/04/2018	2038 On 03-May-18			Bond Future	133.07	133.2171	133.0727	133.2171	8,991.00
16/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	803	1	803	1	0.00
16/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	793	1	793	1	0.00
16/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	783	1	783	1	0.00
16/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2038 On 02-August-18			Bond Future	133.94	134.0866	133.9403	134.0866	200.00
16/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00

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16/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	590	0	590	0	0.00
16/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	600	0	600	0	0.00
16/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	610	0	610	0	0.00
16/04/2018	2038 On 01-November-18			Bond Future	136.39	136.5403	136.3911	136.5403	0.00
16/04/2018	2038 On 07-February-19			Bond Future	137.56	137.7252	137.5595	137.7252	0.00
16/04/2018	2040 On 03-May-18			Bond Future	8.93	103.0499	8.9299	103.0499	45,891.00
16/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10040	10	10040	10	0.00
16/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	38	0	38	0	1,011.00
16/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9959	10	9959	10	0.00
16/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1390	1	1390	1	1,239.00
16/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9471	9	9471	9	1,500.00
16/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10121	10	10121	10	0.00
16/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	722	1	722	1	0.00
16/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4291	4	4291	4	0.00
16/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2040 On 02-August-18			Bond Future	8.98	100.3854	8.9765	100.3854	1,966.00
16/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9818	10	9818	10	0.00
16/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9747	10	9747	10	0.00
16/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9676	10	9676	10	0.00
16/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	429	0	429	0	0.00
16/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	439	0	439	0	0.00
16/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	419	0	419	0	0.00
16/04/2018	2040 On 01-November-18			Bond Future	9.02	102.2011	9.0176	102.2011	0.00
16/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4246	4	4246	4	0.00
16/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4296	4	4296	4	0.00
16/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4196	4	4196	4	0.00
16/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3707	4	3707	4	0.00
16/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3664	4	3664	4	0.00
16/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3622	4	3622	4	0.00
16/04/2018	2040 On 07-February-19			Bond Future	9.06	99.7234	9.0608	99.7234	0.00
16/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5271	5	5271	5	0.00

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16/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5371	5	5371	5	0.00
16/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5321	5	5321	5	0.00
16/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4774	5	4774	5	0.00
16/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4816	5	4816	5	0.00
16/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4733	5	4733	5	0.00
16/04/2018	2044 On 03-May-18			Bond Future	8.97	100.0745	8.9696	100.0745	28,181.00
16/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10200	10	10200	10	0.00
16/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10118	10	10118	10	0.00
16/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10037	10	10037	10	0.00
16/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
16/04/2018	2044 On 02-August-18			Bond Future	9.01	97.4821	9.0148	97.4821	300.00
16/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9719	10	9719	10	0.00
16/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9866	10	9866	10	0.00
16/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9792	10	9792	10	0.00
16/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	464	0	464	0	0.00
16/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	456	0	456	0	0.00
16/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	473	1	473	1	0.00
16/04/2018	2044 On 01-November-18			Bond Future	9.05	99.2453	9.0547	99.2453	0.00
16/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4411	4	4411	4	0.00
16/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4465	4	4465	4	0.00
16/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4518	5	4518	5	0.00
16/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3744	4	3744	4	0.00
16/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3703	4	3703	4	0.00
16/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3786	4	3786	4	0.00
16/04/2018	2044 On 07-February-19			Bond Future	9.10	96.8341	9.0964	96.8341	0.00
16/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5536	6	5536	6	0.00
16/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5587	6	5587	6	0.00
16/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5485	5	5485	5	0.00
16/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4883	5	4883	5	0.00
16/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4840	5	4840	5	0.00
16/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4796	5	4796	5	0.00
16/04/2018	2046 On 03-May-18			Bond Future	126.07	126.2103	126.0740	126.2103	10,874.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	1866	2	1866	2	0.00
16/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	1876	2	1876	2	0.00
16/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	1856	2	1856	2	0.00
16/04/2018	2046 On 02-August-18			Bond Future	128.37	128.5055	128.3664	128.5055	43.00
16/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	424	0	424	0	0.00
16/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	404	0	404	0	0.00
16/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	414	0	414	0	0.00
16/04/2018	2046 On 01-November-18			Bond Future	129.07	129.2131	129.0656	129.2131	0.00
16/04/2018	2046 On 07-February-19			Bond Future	131.68	131.8297	131.6764	131.8297	0.00
16/04/2018	2050 On 03-May-18			Bond Future	133.53	133.6714	133.5270	133.6714	9,788.00
16/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	2103	2	2103	2	0.00
16/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	2083	2	2083	2	0.00
16/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	2093	2	2093	2	0.00
16/04/2018	2050 On 02-August-18			Bond Future	134.23	134.3694	134.2267	134.3694	0.00
16/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	3313	3	3313	3	0.00
16/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	3293	3	3293	3	0.00
16/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	3303	3	3303	3	0.00
16/04/2018	2050 On 01-November-18			Bond Future	136.68	136.8283	136.6828	136.8283	0.00
16/04/2018	2050 On 07-February-19			Bond Future	137.68	137.8391	137.6756	137.8391	0.00
16/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	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
16/04/2018	AL37 On 03-May-18			Index Future	587.77	587.8530	587.7670	587.8530	0.00
16/04/2018	AL37 On 02-August-18			Index Future	598.27	598.3600	598.2700	598.3600	0.00
16/04/2018	AL37 On 01-November-18			Index Future	609.10	609.1840	609.0980	609.1840	0.00
16/04/2018	AL37 On 07-February-19			Index Future	621.20	621.3040	621.2000	621.3040	0.00
16/04/2018	AL7T On 03-May-18			Index Future	693.92	694.0760	693.9230	694.0760	0.00
16/04/2018	AL7T On 02-August-18			Index Future	706.32	706.4810	706.3230	706.4810	0.00
16/04/2018	AL7T On 01-November-18			Index Future	719.11	719.2610	719.1060	719.2610	0.00
16/04/2018	AL7T On 07-February-19			Index Future	733.39	733.5710	733.3940	733.5710	0.00
16/04/2018	ALBI On 03-May-18			Index Future	636.13	636.1520	636.1280	636.1520	805.00
16/04/2018	ALBI On 02-August-18			Index Future	647.50	647.5220	647.4950	647.5220	0.00
16/04/2018	ALBI On 01-November-18			Index Future	659.21	659.2360	659.2140	659.2360	0.00
16/04/2018	ALBI On 07-February-19			Index Future	672.31	672.3510	672.3120	672.3510	0.00
16/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	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
16/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2018	EL28 On 03-May-18			Bond Future	132.07	132.2077	132.0682	132.2077	0.00
16/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
16/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	1112	1	1112	1	0.00
16/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	1122	1	1122	1	0.00
16/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	1132	1	1132	1	0.00
16/04/2018	EL28 On 02-August-18			Bond Future	134.47	134.6117	134.4695	134.6117	0.00
16/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	470	0	470	0	0.00
16/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	480	0	480	0	0.00
16/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	460	0	460	0	0.00
16/04/2018	ES33 On 03-May-18			Bond Future	10.16	80.6581	10.1579	80.6581	9,466.00
16/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6388	6	6388	6	0.00
16/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6503	7	6503	7	0.00
16/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6446	6	6446	6	0.00
16/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
16/04/2018	ES33 On 03-May-18	11.20	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
16/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
16/04/2018	ES33 On 02-August-18			Bond Future	10.24	82.0997	10.2446	82.0997	0.00
16/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5455	5	5455	5	0.00
16/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5513	6	5513	6	0.00
16/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5571	6	5571	6	0.00
16/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/04/2018	ES33 On 01-November-18			Bond Future	10.33	79.7960	10.3346	79.7960	0.00
16/04/2018	ES33 On 07-February-19			Bond Future	10.43	81.3835	10.4340	81.3835	0.00
16/04/2018	ES42 On 03-May-18			Bond Future	10.31	84.2551	10.3122	84.2551	7,957.00
16/04/2018	ES42 On 02-August-18			Bond Future	10.40	85.7610	10.3951	85.7610	0.00
16/04/2018	ES42 On 01-November-18			Bond Future	10.48	83.0523	10.4800	83.0523	0.00
16/04/2018	ES42 On 07-February-19			Bond Future	10.57	84.7045	10.5706	84.7045	0.00
16/04/2018	GOVI On 03-May-18			GOVI	632.54	632.5680	632.5370	632.5680	474.00
16/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	422470	42	422470	42	0.00
16/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	422670	42	422670	42	0.00
16/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	422570	42	422570	42	0.00
16/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 02-August-18			GOVI	643.84	643.8740	643.8390	643.8740	0.00
16/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	381290	38	381290	38	0.00
16/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	381190	38	381190	38	0.00
16/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	381390	38	381390	38	0.00
16/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 01-November-18			GOVI	655.49	655.5220	655.4920	655.5220	0.00
16/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	20020	2	20020	2	0.00
16/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	19820	2	19820	2	0.00
16/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	19920	2	19920	2	0.00
16/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	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
16/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 07-February-19			GOVI	668.52	668.5640	668.5150	668.5640	0.00
16/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	19950	2	19950	2	0.00
16/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	19850	2	19850	2	0.00
16/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	20050	2	20050	2	0.00
16/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
16/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
16/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2018	IGOV On 03-May-18			Index Future	261.23	261.3210	261.2280	261.3210	1,116.00
16/04/2018	IGOV On 02-August-18			Index Future	265.98	266.0730	265.9770	266.0730	0.00
16/04/2018	IGOV On 01-November-18			Index Future	270.84	270.9420	270.8440	270.9420	0.00
16/04/2018	IGOV On 07-February-19			Index Future	276.32	276.4290	276.3230	276.4290	0.00
16/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
16/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
16/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4400	100.4500	100.4400	0.00
16/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4100	99.4100	99.4100	0.00
16/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
16/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
16/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
16/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
16/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
16/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.49	99.4800	99.4900	99.4800	0.00
16/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.82	99.8100	99.8200	99.8100	0.00
16/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.6900	100.6900	100.6900	0.00
16/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.36	98.3600	98.3600	98.3600	0.00
16/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.15	100.1500	100.1500	100.1500	0.00
16/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.61	95.5900	95.6100	95.5900	0.00
16/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.76	94.7400	94.7600	94.7400	0.00
16/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.87	93.8500	93.8700	93.8500	0.00
16/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.96	93.9400	93.9600	93.9400	0.00
16/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.08	96.0700	96.0800	96.0700	51.00
16/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.14	96.1300	96.1400	96.1300	0.00
16/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.25	97.2500	97.2500	97.2500	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
16/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
16/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.58	100.5800	100.5800	100.5800	0.00
16/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.59	95.5900	95.5900	95.5900	0.00
16/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
16/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.10	93.1200	93.1000	93.1200	0.00
16/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.00	90.0300	90.0000	90.0300	0.00
16/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.67	88.6900	88.6700	88.6900	0.00
16/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.78	90.7900	90.7800	90.7900	0.00
16/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.55	94.5500	94.5500	94.5500	0.00
16/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.06	93.0400	93.0600	93.0400	0.00
16/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.08	95.0600	95.0800	95.0600	0.00
16/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.79	98.7600	98.7900	98.7600	0.00
16/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.08	99.0600	99.0800	99.0600	0.00
16/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.21	94.2000	94.2100	94.2000	0.00
16/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.68	99.6700	99.6800	99.6700	0.00
16/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
16/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
16/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
16/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
16/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
16/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
16/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
16/04/2018	R023 On 03-May-18			Bond Future	7.51	102.4160	7.5087	102.4160	71,633.00
16/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2992	3	2992	3	0.00
16/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3031	3	3031	3	0.00
16/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3069	3	3069	3	0.00
16/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6464	6	6464	6	0.00
16/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
16/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00

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16/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R023 On 02-August-18			Bond Future	7.52	10.4000	7.5228	10.4000	0.00
16/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	10308	0	10308	0	0.00
16/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	10342	0	10342	0	0.00
16/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	10275	0	10275	0	0.00
16/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R023 On 01-November-18			Bond Future	7.54	10.4900	7.5383	10.4900	0.00
16/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	10412	0	10412	0	0.00
16/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	10380	0	10380	0	0.00
16/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	10348	0	10348	0	0.00
16/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R023 On 07-February-19			Bond Future	7.55	10.5800	7.5492	10.5800	0.00
16/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9789	0	9789	0	0.00
16/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9849	0	9849	0	0.00
16/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9819	0	9819	0	0.00
16/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	8	0	8	0	0.00
16/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	8	0	8	0	0.00
16/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	8	0	8	0	0.00
16/04/2018	R035 On 03-May-18			Bond Future	8.79	102.4292	8.7891	102.4292	78,610.00
16/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9065	9	9065	9	0.00
16/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1053	1	1053	1	1,000.00
16/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4044	4	4044	4	0.00
16/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9141	9	9141	9	0.00
16/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8989	9	8989	9	0.00
16/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	128	0	128	0	1,000.00
16/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1396	1	1396	1	0.00
16/04/2018	R035 On 02-August-18			Bond Future	8.83	104.2599	8.8320	104.2599	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6226	6	6226	6	0.00
16/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6343	6	6343	6	0.00
16/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6284	6	6284	6	0.00
16/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1285	1	1285	1	0.00
16/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1306	1	1306	1	0.00
16/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1328	1	1328	1	0.00
16/04/2018	R035 On 01-November-18			Bond Future	8.88	101.6492	8.8764	101.6492	0.00
16/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	540	1	540	1	0.00
16/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	456	0	456	0	0.00
16/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	371	0	371	0	0.00
16/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R035 On 07-February-19			Bond Future	8.92	103.6715	8.9237	103.6715	0.00
16/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	305	0	305	0	0.00
16/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	473	1	473	1	0.00
16/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	389	0	389	0	0.00
16/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R186 On 03-May-18			Bond Future	8.08	118.7908	8.0834	118.7908	181,573.00
16/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5498	6	5498	6	0.00
16/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7791	8	7791	8	1,093.00
16/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12766	13	12766	13	0.00
16/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5435	5	5435	5	0.00
16/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3982	4	3982	4	0.00
16/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2788	3	2788	3	0.00
16/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1353	1	1353	1	0.00
16/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	123	0	123	0	500.00
16/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5372	5	5372	5	0.00
16/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1893	2	1893	2	0.00
16/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10318	10	10318	10	0.00
16/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2183	2	2183	2	0.00
16/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	387	0	387	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
16/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2482	3	2482	3	0.00
16/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10495	11	10495	11	0.00
16/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7116	7	7116	7	0.00
16/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4995	5	4995	5	0.00
16/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4045	4	4045	4	0.00
16/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	2	0	2	0	4,745.00
16/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
16/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	7	0	7	0	0.00
16/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	39	0	39	0	3,500.00
16/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	243	0	243	0	3,500.00
16/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	7	0	7	0	0.00
16/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	123	0	123	0	500.00
16/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
16/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	85	0	85	0	3,500.00
16/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	948	1	948	1	0.00
16/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	58	0	58	0	0.00
16/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1702	2	1702	2	0.00
16/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R186 On 02-August-18			Bond Future	8.12	115.6154	8.1203	115.6154	643.00
16/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3166	3	3166	3	0.00
16/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2227	2	2227	2	3,020.00
16/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3211	3	3211	3	0.00
16/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3120	3	3120	3	0.00
16/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	333	0	333	0	3,020.00
16/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	927	1	927	1	0.00
16/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1383	1	1383	1	0.00
16/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4484	4	4484	4	0.00
16/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	891	1	891	1	0.00
16/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	909	1	909	1	0.00

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16/04/2018	R186 On 01-November-18			Bond Future	8.15	117.7068	8.1546	117.7068	0.00
16/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3565	4	3565	4	5,000.00
16/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3856	4	3856	4	0.00
16/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6705	7	6705	7	0.00
16/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1806	2	1806	2	5,000.00
16/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3898	4	3898	4	0.00
16/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3813	4	3813	4	0.00
16/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1517	2	1517	2	0.00
16/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	648	1	648	1	5,000.00
16/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3055	3	3055	3	0.00
16/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1477	1	1477	1	0.00
16/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1497	2	1497	2	0.00
16/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1641	2	1641	2	0.00
16/04/2018	R186 On 07-February-19			Bond Future	8.19	114.7420	8.1886	114.7420	147.00
16/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3097	3	3097	3	0.00
16/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3130	3	3130	3	0.00
16/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3164	3	3164	3	0.00
16/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2969	3	2969	3	0.00
16/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	3026	3	3026	3	0.00
16/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2998	3	2998	3	0.00
16/04/2018	R197 On 03-May-18			Bond Future	308.72	309.3592	308.7195	309.3592	2,388.00
16/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	4279	5	4279	5	0.00
16/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	4259	5	4259	5	0.00
16/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	4269	5	4269	5	0.00
16/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R197 On 02-August-18			Bond Future	307.17	307.7900	307.1688	307.7900	0.00
16/04/2018	R197 On 01-November-18			Bond Future	312.79	313.4200	312.7890	313.4200	0.00
16/04/2018	R197 On 07-February-19			Bond Future	311.76	312.4500	311.7570	312.4500	0.00
16/04/2018	R202 On 03-May-18			Bond Future	248.71	248.9812	248.7109	248.9812	23,110.00
16/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	1740	2	1740	2	0.00
16/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	1733	2	1733	2	0.00
16/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	1726	2	1726	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	506	0	506	0	0.00
16/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	499	0	499	0	0.00
16/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	502	0	502	0	0.00
16/04/2018	R202 On 02-August-18			Bond Future	249.43	249.6900	249.4281	249.6900	108.00
16/04/2018	R202 On 01-November-18			Bond Future	253.99	254.2600	253.9919	254.2600	0.00
16/04/2018	R202 On 07-February-19			Bond Future	255.22	255.5200	255.2208	255.5200	0.00
16/04/2018	R204 On 03-May-18			Bond Future	6.77	103.7605	6.7708	103.7605	21,647.00
16/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	193	0	193	0	0.00
16/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	199	0	199	0	0.00
16/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	187	0	187	0	0.00
16/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R207 On 03-May-18			Bond Future	6.92	102.7759	6.9193	102.7759	22,185.00
16/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1034	1	1034	1	0.00
16/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1018	1	1018	1	0.00
16/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1002	1	1002	1	0.00
16/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R207 On 02-August-18			Bond Future	6.87	6.8600	6.8673	6.8600	0.00
16/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	200	0	200	0	0.00
16/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	207	0	207	0	0.00
16/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	215	0	215	0	0.00
16/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	211	0	211	0	0.00
16/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	224	0	224	0	0.00
16/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	217	0	217	0	0.00
16/04/2018	R207 On 01-November-18			Bond Future	6.75	6.7500	6.7549	6.7500	0.00
16/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	267	0	267	0	0.00
16/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	273	0	273	0	0.00
16/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	261	0	261	0	0.00
16/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	277	0	277	0	0.00
16/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	272	0	272	0	0.00
16/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	267	0	267	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
16/04/2018	R207 On 07-February-19			Bond Future	6.53	6.5200	6.5327	6.5200	0.00
16/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	282	0	282	0	0.00
16/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	277	0	277	0	0.00
16/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	273	0	273	0	0.00
16/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	289	0	289	0	0.00
16/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	293	0	293	0	0.00
16/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	285	0	285	0	0.00
16/04/2018	R208 On 03-May-18			Bond Future	7.15	99.6759	7.1495	99.6759	36,094.00
16/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1573	2	1573	2	0.00
16/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1598	2	1598	2	0.00
16/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1623	2	1623	2	0.00
16/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R208 On 02-August-18			Bond Future	7.14	7.1300	7.1390	7.1300	1,721.00
16/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	435	0	435	0	0.00
16/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	410	0	410	0	0.00
16/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	422	0	422	0	0.00
16/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	444	0	444	0	0.00
16/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	433	0	433	0	0.00
16/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	455	0	455	0	0.00
16/04/2018	R208 On 01-November-18			Bond Future	7.12	7.1100	7.1175	7.1100	0.00
16/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	582	0	582	0	0.00
16/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	594	0	594	0	0.00
16/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	570	0	570	0	0.00
16/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	588	0	588	0	0.00
16/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	608	0	608	0	0.00
16/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	598	0	598	0	0.00
16/04/2018	R208 On 07-February-19			Bond Future	7.07	7.0700	7.0732	7.0700	0.00
16/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	693	0	693	0	0.00
16/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	682	0	682	0	0.00
16/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	671	0	671	0	0.00
16/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	680	0	680	0	0.00
16/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	697	0	697	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
16/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	688	0	688	0	0.00
16/04/2018	R209 On 03-May-18			Bond Future	8.82	77.7619	8.8186	77.7619	88,193.00
16/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7100	7	7100	7	0.00
16/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9411	9	9411	9	0.00
16/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8051	8	8051	8	0.00
16/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12413	12	12413	12	0.00
16/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6456	6	6456	6	435.00
16/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6585	7	6585	7	0.00
16/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3478	4	3478	4	0.00
16/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7164	7	7164	7	0.00
16/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7036	7	7036	7	0.00
16/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2758	3	2758	3	250.00
16/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4611	5	4611	5	0.00
16/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1343	1	1343	1	0.00
16/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	83	0	83	0	0.00
16/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
16/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	10	0	10	0	250.00
16/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	1	0	1	0	250.00
16/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	37	0	37	0	0.00
16/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	381	0	381	0	0.00
16/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
16/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	0.00
16/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
16/04/2018	R209 On 02-August-18			Bond Future	8.86	79.1517	8.8590	79.1517	833.00
16/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4786	5	4786	5	0.00
16/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2507	3	2507	3	5,000.00
16/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12724	13	12724	13	0.00
16/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9167	9	9167	9	0.00
16/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1991	2	1991	2	0.00
16/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6046	6	6046	6	435.00
16/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	944	1	944	1	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
16/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10137	10	10137	10	0.00
16/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3654	4	3654	4	0.00
16/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	873	1	873	1	5,000.00
16/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10194	10	10194	10	0.00
16/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10250	10	10250	10	0.00
16/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	84	0	84	0	0.00
16/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	89	0	89	0	0.00
16/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	496	1	496	1	0.00
16/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3876	4	3876	4	0.00
16/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1774	2	1774	2	0.00
16/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	86	0	86	0	0.00
16/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2204	2	2204	2	500.00
16/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	142	0	142	0	435.00
16/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3715	4	3715	4	0.00
16/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	22	0	22	0	435.00
16/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1147	1	1147	1	500.00
16/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	767	1	767	1	5,000.00
16/04/2018	R209 On 01-November-18			Bond Future	8.90	77.4356	8.8991	77.4356	0.00
16/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76513	77	76513	77	0.00
16/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76513	77	76513	77	0.00
16/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8021	8	8021	8	0.00
16/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76513	77	76513	77	0.00
16/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4845	5	4845	5	0.00
16/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11134	11	11134	11	0.00
16/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7863	8	7863	8	0.00
16/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	828	1	828	1	0.00
16/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	295	0	295	0	0.00
16/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	797	1	797	1	0.00
16/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1743	2	1743	2	0.00
16/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R209 On 07-February-19			Bond Future	8.94	78.9761	8.9405	78.9761	0.00
16/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3872	4	3872	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
16/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3910	4	3910	4	0.00
16/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	3834	4	3834	4	0.00
16/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3766	4	3766	4	0.00
16/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3733	4	3733	4	0.00
16/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3699	4	3699	4	0.00
16/04/2018	R210 On 03-May-18			Bond Future	191.49	191.7029	191.4942	191.7029	2,159.00
16/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	34	0	34	0	0.00
16/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	44	0	44	0	0.00
16/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	54	0	54	0	0.00
16/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R210 On 02-August-18			Bond Future	194.98	195.1900	194.9762	195.1900	0.00
16/04/2018	R210 On 01-November-18			Bond Future	196.04	196.2700	196.0433	196.2700	0.00
16/04/2018	R210 On 07-February-19			Bond Future	200.01	200.2400	200.0089	200.2400	0.00
16/04/2018	R212 On 03-May-18			Bond Future	155.38	155.5552	155.3848	155.5552	4,755.00
16/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1105	1	1105	1	0.00
16/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1085	1	1085	1	0.00
16/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1095	1	1095	1	0.00
16/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R212 On 02-August-18			Bond Future	156.11	156.2800	156.1081	156.2800	0.00
16/04/2018	R212 On 01-November-18			Bond Future	158.96	159.1400	158.9644	159.1400	0.00
16/04/2018	R212 On 07-February-19			Bond Future	160.03	160.2200	160.0259	160.2200	0.00
16/04/2018	R213 On 03-May-18			Bond Future	8.55	89.4128	8.5483	89.4128	45,155.00
16/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6772	7	6772	7	0.00
16/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6835	7	6835	7	0.00
16/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6898	7	6898	7	0.00
16/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R213 On 02-August-18			Bond Future	8.59	91.0109	8.5873	91.0109	1.00
16/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4091	4	4091	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
16/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4040	4	4040	4	0.00
16/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	3990	4	3990	4	0.00
16/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	829	1	829	1	0.00
16/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	845	1	845	1	0.00
16/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	813	1	813	1	0.00
16/04/2018	R213 On 01-November-18			Bond Future	8.63	89.1105	8.6280	89.1105	0.00
16/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2873	3	2873	3	0.00
16/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2835	3	2835	3	0.00
16/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2798	3	2798	3	0.00
16/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2685	3	2685	3	0.00
16/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2716	3	2716	3	0.00
16/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2654	3	2654	3	0.00
16/04/2018	R213 On 07-February-19			Bond Future	8.67	90.8834	8.6710	90.8834	0.00
16/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3530	4	3530	4	0.00
16/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3566	4	3566	4	0.00
16/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3602	4	3602	4	0.00
16/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3437	3	3437	3	0.00
16/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3406	3	3406	3	0.00
16/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3469	3	3469	3	0.00
16/04/2018	R214 On 03-May-18			Bond Future	8.91	77.8273	8.9083	77.8273	44,708.00
16/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7759	8	7759	8	0.00
16/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7826	8	7826	8	0.00
16/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7693	8	7693	8	0.00
16/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R214 On 02-August-18			Bond Future	8.95	8.9500	8.9472	8.9500	15.00
16/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	2241	0	2241	0	0.00
16/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	2323	0	2323	0	0.00
16/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	2282	0	2282	0	0.00
16/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2260	0	2260	0	0.00
16/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2223	0	2223	0	0.00
16/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2297	0	2297	0	0.00
16/04/2018	R214 On 01-November-18			Bond Future	8.99	8.9900	8.9873	8.9900	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
16/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	3162	0	3162	0	0.00
16/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	3202	0	3202	0	0.00
16/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	3242	0	3242	0	0.00
16/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3143	0	3143	0	0.00
16/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3218	0	3218	0	0.00
16/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3181	0	3181	0	0.00
16/04/2018	R214 On 07-February-19			Bond Future	9.03	9.0400	9.0296	9.0400	0.00
16/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	4127	0	4127	0	0.00
16/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	4168	0	4168	0	0.00
16/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	4087	0	4087	0	0.00
16/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4084	0	4084	0	0.00
16/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4048	0	4048	0	0.00
16/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	4011	0	4011	0	0.00
16/04/2018	R248 On 03-May-18			Bond Future	8.94	99.6626	8.9383	99.6626	90,928.00
16/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10459	10	10459	10	0.00
16/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10376	10	10376	10	0.00
16/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10292	10	10292	10	0.00
16/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
16/04/2018	R248 On 02-August-18			Bond Future	8.98	8.9800	8.9775	8.9800	0.00
16/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	3045	0	3045	0	0.00
16/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	2992	0	2992	0	0.00
16/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	2939	0	2939	0	0.00
16/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	2967	0	2967	0	0.00
16/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	3016	0	3016	0	0.00
16/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	2919	0	2919	0	0.00
16/04/2018	R248 On 01-November-18			Bond Future	9.02	9.0200	9.0179	9.0200	0.00
16/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	4187	0	4187	0	0.00
16/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	4290	0	4290	0	0.00
16/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	4238	0	4238	0	0.00
16/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	4217	0	4217	0	0.00
16/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	4169	0	4169	0	0.00
16/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4266	0	4266	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
16/04/2018	R248 On 07-February-19			Bond Future	9.06	9.0600	9.0606	9.0600	0.00
16/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	5399	0	5399	0	0.00
16/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	5451	0	5451	0	0.00
16/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	5348	0	5348	0	0.00
16/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5357	0	5357	0	0.00
16/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5453	0	5453	0	0.00
16/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5405	0	5405	0	0.00