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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
25/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	2025 On 03-May-18			Bond Future	133.10	134.0952	133.1050	134.0952	941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	1	0	1	0.00
25/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	1	0	1	0.00
25/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	1	0	1	0.00
25/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	105	0	105	0	0.00
25/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	95	0	95	0	0.00
25/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	115	0	115	0	0.00
25/04/2018	2025 On 02-August-18			Bond Future	134.16	135.1653	134.1561	135.1653	685.00
25/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	2504	1	2504	1	0.00
25/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	2514	2	2514	2	0.00
25/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	2494	1	2494	1	0.00
25/04/2018	2025 On 01-November-18			Bond Future	136.62	137.6470	136.6190	137.6470	0.00
25/04/2018	2025 On 07-February-19			Bond Future	137.96	139.0049	137.9574	139.0049	0.00
25/04/2018	2029 On 03-May-18			Bond Future	100.59	100.2923	100.5950	100.2923	0.00
25/04/2018	2029 On 02-August-18			Bond Future	102.43	102.1243	102.4318	102.1243	1,370.00
25/04/2018	2029 On 01-November-18			Bond Future	103.26	102.9497	103.2626	102.9497	0.00
25/04/2018	2029 On 07-February-19			Bond Future	105.34	105.0226	105.3429	105.0226	0.00
25/04/2018	2030 On 03-May-18			Bond Future	8.68	97.6065	8.6835	97.6065	78,012.00
25/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	5445	6	5445	6	0.00
25/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	5574	6	5574	6	0.00
25/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	5509	6	5509	6	0.00
25/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2030 On 02-August-18			Bond Future	8.73	95.3535	8.7342	95.3535	31,385.00
25/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	5299	6	5299	6	0.00
25/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1158	1	1158	1	7,850.00
25/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	2574	3	2574	3	7,850.00
25/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	5518	6	5518	6	0.00
25/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	5353	6	5353	6	0.00
25/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	5244	6	5244	6	0.00
25/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	424	0	424	0	7,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	452	0	452	0	0.00
25/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	471	0	471	0	0.00
25/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	1371	1	1371	1	0.00
25/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	461	0	461	0	0.00
25/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2723	2	2723	2	0.00
25/04/2018	2030 On 01-November-18			Bond Future	8.78	97.0852	8.7787	97.0852	0.00
25/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2039	2	2039	2	0.00
25/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2101	2	2101	2	0.00
25/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2070	2	2070	2	0.00
25/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	3364	3	3364	3	0.00
25/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	3402	3	3402	3	0.00
25/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	3326	3	3326	3	0.00
25/04/2018	2030 On 07-February-19			Bond Future	8.83	94.9962	8.8277	94.9962	0.00
25/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	2746	3	2746	3	0.00
25/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	2777	3	2777	3	0.00
25/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	2809	3	2809	3	0.00
25/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	4072	4	4072	4	0.00
25/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	4108	4	4108	4	0.00
25/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	4145	4	4145	4	0.00
25/04/2018	2032 On 03-May-18			Bond Future	8.86	96.4865	8.8633	96.4865	59,934.00
25/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	6095	7	6095	7	0.00
25/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	6165	7	6165	7	0.00
25/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	6234	7	6234	7	0.00
25/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2032 On 02-August-18			Bond Future	8.91	98.2191	8.9123	98.2191	19,331.00
25/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	6047	6	6047	6	0.00
25/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	5988	6	5988	6	0.00
25/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	5929	6	5929	6	0.00
25/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	519	0	519	0	0.00
25/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	530	0	530	0	0.00
25/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	509	0	509	0	0.00
25/04/2018	2032 On 01-November-18			Bond Future	8.96	95.8474	8.9613	95.8474	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
25/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	2267	3	2267	3	0.00
25/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	2300	3	2300	3	0.00
25/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	2233	2	2233	2	0.00
25/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	3819	4	3819	4	0.00
25/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	3776	4	3776	4	0.00
25/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	3734	3	3734	3	0.00
25/04/2018	2032 On 07-February-19			Bond Future	9.01	97.7435	9.0147	97.7435	0.00
25/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	3126	3	3126	3	0.00
25/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	3092	3	3092	3	0.00
25/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	3058	3	3058	3	0.00
25/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	4602	4	4602	4	0.00
25/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	4643	4	4643	4	0.00
25/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	4562	4	4562	4	0.00
25/04/2018	2033 On 03-May-18			Bond Future	105.13	104.7835	105.1262	104.7835	6,055.00
25/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	2564	3	2564	3	0.00
25/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	2574	3	2574	3	0.00
25/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	2584	3	2584	3	0.00
25/04/2018	2033 On 02-August-18			Bond Future	107.05	106.6975	107.0460	106.6975	1,515.00
25/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	2884	3	2884	3	0.00
25/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	2894	3	2894	3	0.00
25/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	2874	3	2874	3	0.00
25/04/2018	2033 On 01-November-18			Bond Future	107.89	107.5353	107.8899	107.5353	0.00
25/04/2018	2033 On 07-February-19			Bond Future	110.06	109.7006	110.0632	109.7006	0.00
25/04/2018	2037 On 03-May-18			Bond Future	9.09	97.4242	9.0936	97.4242	40,864.00
25/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	7070	8	7070	8	0.00
25/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	7222	8	7222	8	0.00
25/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	7146	8	7146	8	0.00
25/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00

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25/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2037 On 02-August-18			Bond Future	9.15	94.9176	9.1463	94.9176	31,846.00
25/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	7012	7	7012	7	0.00
25/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	7077	7	7077	7	0.00
25/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	7142	8	7142	8	0.00
25/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	553	1	553	1	0.00
25/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	574	1	574	1	0.00
25/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	563	1	563	1	0.00
25/04/2018	2037 On 01-November-18			Bond Future	9.19	96.6414	9.1935	96.6414	0.00
25/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	2751	3	2751	3	0.00
25/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	2828	3	2828	3	0.00
25/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	2789	3	2789	3	0.00
25/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	4257	4	4257	4	0.00
25/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	4211	4	4211	4	0.00
25/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	4304	4	4304	4	0.00
25/04/2018	2037 On 07-February-19			Bond Future	9.25	94.2930	9.2454	94.2930	0.00
25/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	3661	4	3661	4	0.00
25/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	3701	4	3701	4	0.00
25/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	3740	4	3740	4	0.00
25/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	5206	5	5206	5	0.00
25/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	5296	5	5296	5	0.00
25/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	5250	5	5250	5	0.00
25/04/2018	2038 On 03-May-18			Bond Future	127.93	127.9139	127.9262	127.9139	5,837.00
25/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	4364	4	4364	4	0.00
25/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	4344	4	4344	4	0.00
25/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	4354	4	4354	4	0.00
25/04/2018	2038 On 02-August-18			Bond Future	128.71	128.6985	128.7102	128.6985	8,180.00
25/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00

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25/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	5820	6	5820	6	0.00
25/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	5830	6	5830	6	0.00
25/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	5840	6	5840	6	0.00
25/04/2018	2038 On 01-November-18			Bond Future	131.07	131.0614	131.0732	131.0614	0.00
25/04/2018	2038 On 07-February-19			Bond Future	132.12	132.1102	132.1233	132.1102	0.00
25/04/2018	2040 On 03-May-18			Bond Future	9.15	101.3570	9.1485	101.3570	37,215.00
25/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	7981	8	7981	8	0.00
25/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	1,011.00
25/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	7900	8	7900	8	0.00
25/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	7411	8	7411	8	1,500.00
25/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	204	0	204	0	1,239.00
25/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	8061	8	8061	8	0.00
25/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1595	1	1595	1	0.00
25/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	6312	6	6312	6	0.00
25/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2040 On 02-August-18			Bond Future	9.20	98.6708	9.2007	98.6708	18,195.00
25/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	7896	8	7896	8	0.00
25/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	7826	8	7826	8	0.00
25/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	7757	8	7757	8	0.00
25/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	596	1	596	1	0.00
25/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	608	1	608	1	0.00
25/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	585	1	585	1	0.00
25/04/2018	2040 On 01-November-18			Bond Future	9.25	100.4627	9.2475	100.4627	0.00
25/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	3083	3	3083	3	0.00
25/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	3125	3	3125	3	0.00
25/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	3041	3	3041	3	0.00
25/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	4670	5	4670	5	0.00
25/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	4619	4	4619	4	0.00
25/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	4569	4	4569	4	0.00
25/04/2018	2040 On 07-February-19			Bond Future	9.30	97.9393	9.2987	97.9393	0.00
25/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	4043	4	4043	4	0.00

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25/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	4128	4	4128	4	0.00
25/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	4085	4	4085	4	0.00
25/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	5707	6	5707	6	0.00
25/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	5757	6	5757	6	0.00
25/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	5658	6	5658	6	0.00
25/04/2018	2044 On 03-May-18			Bond Future	9.19	98.3910	9.1884	98.3910	12,177.00
25/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	8093	8	8093	8	0.00
25/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	8011	8	8011	8	0.00
25/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	7929	8	7929	8	0.00
25/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
25/04/2018	2044 On 02-August-18			Bond Future	9.24	95.7768	9.2390	95.7768	20,222.00
25/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	7777	8	7777	8	0.00
25/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	7917	8	7917	8	0.00
25/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	7847	8	7847	8	0.00
25/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	656	1	656	1	0.00
25/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	644	1	644	1	0.00
25/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	668	1	668	1	0.00
25/04/2018	2044 On 01-November-18			Bond Future	9.28	97.5161	9.2843	97.5161	0.00
25/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	3206	3	3206	3	0.00
25/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	3249	4	3249	4	0.00
25/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	3293	4	3293	4	0.00
25/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	4698	5	4698	5	0.00
25/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	4647	5	4647	5	0.00
25/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	4749	5	4749	5	0.00
25/04/2018	2044 On 07-February-19			Bond Future	9.33	95.0596	9.3339	95.0596	0.00
25/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	4293	5	4293	5	0.00
25/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	4337	5	4337	5	0.00
25/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	4249	5	4249	5	0.00
25/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	5866	6	5866	6	0.00
25/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	5816	6	5816	6	0.00
25/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	5766	6	5766	6	0.00
25/04/2018	2046 On 03-May-18			Bond Future	120.80	120.7835	120.7959	120.7835	1,258.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	7144	7	7144	7	0.00
25/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	7154	7	7154	7	0.00
25/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	7134	7	7134	7	0.00
25/04/2018	2046 On 02-August-18			Bond Future	123.00	122.9901	123.0018	122.9901	10,917.00
25/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	5788	6	5788	6	0.00
25/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	5768	6	5768	6	0.00
25/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	5778	6	5778	6	0.00
25/04/2018	2046 On 01-November-18			Bond Future	123.61	123.5989	123.6106	123.5989	0.00
25/04/2018	2046 On 07-February-19			Bond Future	126.10	126.0873	126.1006	126.0873	0.00
25/04/2018	2050 On 03-May-18			Bond Future	128.92	128.6313	128.9237	128.6313	7,093.00
25/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	6706	7	6706	7	0.00
25/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	6686	7	6686	7	0.00
25/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	6696	7	6696	7	0.00
25/04/2018	2050 On 02-August-18			Bond Future	129.55	129.2529	129.5499	129.2529	9,775.00
25/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
25/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	7990	8	7990	8	0.00
25/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	7970	8	7970	8	0.00
25/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	7980	8	7980	8	0.00
25/04/2018	2050 On 01-November-18			Bond Future	131.93	131.6261	131.9281	131.6261	0.00
25/04/2018	2050 On 07-February-19			Bond Future	132.81	132.5047	132.8140	132.5047	0.00
25/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	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
25/04/2018	AL37 On 03-May-18			Index Future	582.37	583.1430	582.3660	583.1430	0.00
25/04/2018	AL37 On 02-August-18			Index Future	592.82	593.6140	592.8190	593.6140	0.00
25/04/2018	AL37 On 01-November-18			Index Future	603.59	604.3960	603.5910	604.3960	0.00
25/04/2018	AL37 On 07-February-19			Index Future	615.53	616.3540	615.5340	616.3540	0.00
25/04/2018	AL7T On 03-May-18			Index Future	685.09	687.7990	685.0910	687.7990	0.00
25/04/2018	AL7T On 02-August-18			Index Future	697.39	700.1500	697.3890	700.1500	0.00
25/04/2018	AL7T On 01-November-18			Index Future	710.06	712.8670	710.0600	712.8670	0.00
25/04/2018	AL7T On 07-February-19			Index Future	724.11	726.9710	724.1100	726.9710	0.00
25/04/2018	ALBI On 03-May-18			Index Future	625.70	628.0880	625.7040	628.0880	123.00
25/04/2018	ALBI On 02-August-18			Index Future	636.94	639.3660	636.9350	639.3660	770.00
25/04/2018	ALBI On 01-November-18			Index Future	648.51	650.9790	648.5080	650.9790	0.00
25/04/2018	ALBI On 07-February-19			Index Future	661.34	663.8590	661.3400	663.8590	0.00
25/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C212 On 31-January-22			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
25/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2018	EL28 On 03-May-18			Bond Future	129.10	129.0844	129.1013	129.0844	0.00
25/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
25/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
25/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
25/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4079	4	4079	4	0.00
25/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4089	4	4089	4	0.00
25/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4099	4	4099	4	0.00
25/04/2018	EL28 On 02-August-18			Bond Future	131.46	131.4424	131.4589	131.4424	0.00
25/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
25/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
25/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
25/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3481	3	3481	3	0.00
25/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3491	4	3491	4	0.00
25/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3471	3	3471	3	0.00
25/04/2018	ES33 On 03-May-18			Bond Future	10.36	79.6618	10.3611	79.6618	0.00
25/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5080	5	5080	5	0.00
25/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5195	6	5195	6	0.00
25/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5137	5	5137	5	0.00
25/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
25/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
25/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
25/04/2018	ES33 On 02-August-18			Bond Future	10.45	81.0922	10.4536	81.0922	9,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4130	4	4130	4	0.00
25/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4188	5	4188	5	0.00
25/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4245	5	4245	5	0.00
25/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
25/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
25/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
25/04/2018	ES33 On 01-November-18			Bond Future	10.55	78.7761	10.5499	78.7761	0.00
25/04/2018	ES33 On 07-February-19			Bond Future	10.66	80.3344	10.6586	80.3344	0.00
25/04/2018	ES42 On 03-May-18			Bond Future	10.54	82.9410	10.5359	82.9410	3,000.00
25/04/2018	ES42 On 02-August-18			Bond Future	10.63	84.4303	10.6251	84.4303	7,957.00
25/04/2018	ES42 On 01-November-18			Bond Future	10.72	81.7037	10.7169	81.7037	0.00
25/04/2018	ES42 On 07-February-19			Bond Future	10.82	83.3197	10.8170	83.3197	0.00
25/04/2018	GOVI On 03-May-18			GOVI	622.62	624.9210	622.6150	624.9210	145.00
25/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	323250	35	323250	35	0.00
25/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	323450	35	323450	35	0.00
25/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	323350	35	323350	35	0.00
25/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 02-August-18			GOVI	633.79	636.1430	633.7910	636.1430	458.00
25/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	280810	30	280810	30	0.00
25/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	280710	30	280710	30	0.00
25/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	280910	30	280910	30	0.00
25/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 01-November-18			GOVI	645.31	647.6970	645.3070	647.6970	0.00
25/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	81830	6	81830	6	0.00
25/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	82030	6	82030	6	0.00
25/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	81930	6	81930	6	0.00
25/04/2018	GOVI On 07-February-19			GOVI	658.08	660.5120	658.0750	660.5120	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
25/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
25/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	84350	6	84350	6	0.00
25/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	84450	6	84450	6	0.00
25/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	84550	6	84550	6	0.00
25/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2018	IGOV On 03-May-18			Index Future	254.83	255.1090	254.8290	255.1090	694.00
25/04/2018	IGOV On 02-August-18			Index Future	259.48	259.7700	259.4830	259.7700	822.00
25/04/2018	IGOV On 01-November-18			Index Future	264.25	264.5390	264.2460	264.5390	241.00
25/04/2018	IGOV On 07-February-19			Index Future	269.57	269.8660	269.5690	269.8660	0.00
25/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
25/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
25/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4500	100.4600	100.4500	0.00
25/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.44	99.4200	99.4400	99.4200	0.00
25/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.07	100.0600	100.0700	100.0600	0.00
25/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
25/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
25/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8300	98.8400	98.8300	0.00
25/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1700	99.1800	99.1700	0.00
25/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.52	99.5100	99.5200	99.5100	0.00
25/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.87	99.8500	99.8700	99.8500	0.00
25/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.76	100.7400	100.7600	100.7400	0.00
25/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.44	98.4100	98.4400	98.4100	0.00
25/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.26	100.2100	100.2600	100.2100	0.00
25/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.75	95.6800	95.7500	95.6800	0.00
25/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.93	94.8400	94.9300	94.8400	0.00
25/04/2018	IS05 On 15-June-21			Interest Rate Swap	94.08	93.9700	94.0800	93.9700	0.00
25/04/2018	IS05 On 21-September-21			Interest Rate Swap	94.20	94.0800	94.2000	94.0800	0.00
25/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.36	96.2200	96.3600	96.2200	51.00
25/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.46	96.3100	96.4600	96.3100	0.00
25/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.61	97.4500	97.6100	97.4500	0.00
25/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.79	99.6100	99.7900	99.6100	0.00
25/04/2018	IS05 On 20-December-22			Interest Rate Swap	101.01	100.8100	101.0100	100.8100	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
25/04/2018	IS05 On 22-March-23			Interest Rate Swap	96.06	95.8500	96.0600	95.8500	0.00
25/04/2018	IS05 On 20-June-23			Interest Rate Swap	100.36	100.1300	100.3600	100.1300	0.00
25/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.77	93.4400	93.7700	93.4400	0.00
25/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.70	90.3600	90.7000	90.3600	0.00
25/04/2018	IS10 On 15-June-26			Interest Rate Swap	89.40	89.0300	89.4000	89.0300	0.00
25/04/2018	IS10 On 21-September-26			Interest Rate Swap	91.54	91.1500	91.5400	91.1500	0.00
25/04/2018	IS10 On 21-December-26			Interest Rate Swap	95.32	94.9200	95.3200	94.9200	0.00
25/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.86	93.4300	93.8600	93.4300	0.00
25/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.90	95.4700	95.9000	95.4700	0.00
25/04/2018	IS10 On 20-September-27			Interest Rate Swap	99.61	99.2000	99.6100	99.2000	0.00
25/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.92	99.5200	99.9200	99.5200	0.00
25/04/2018	IS10 On 22-March-28			Interest Rate Swap	95.08	94.6800	95.0800	94.6800	0.00
25/04/2018	IS10 On 20-June-28			Interest Rate Swap	100.54	100.1600	100.5400	100.1600	0.00
25/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
25/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
25/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
25/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
25/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
25/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
25/04/2018	R023 On 03-May-18			Bond Future	7.74	101.6239	7.7371	101.6239	69,103.00
25/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2083	2	2083	2	0.00
25/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	2122	2	2122	2	0.00
25/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	2160	2	2160	2	0.00
25/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	5555	6	5555	6	0.00
25/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
25/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R023 On 02-August-18			Bond Future	7.76	103.4487	7.7639	103.4487	27,593.00
25/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	9391	10	9391	10	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
25/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	9425	10	9425	10	0.00
25/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	9358	9	9358	9	0.00
25/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R023 On 01-November-18			Bond Future	7.79	101.4007	7.7939	101.4007	0.00
25/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	9486	10	9486	10	0.00
25/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	9454	10	9454	10	0.00
25/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	9422	10	9422	10	0.00
25/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
25/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
25/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
25/04/2018	R023 On 07-February-19			Bond Future	7.83	103.4067	7.8275	103.4067	0.00
25/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	8848	9	8848	9	0.00
25/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	8908	9	8908	9	0.00
25/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	8878	9	8878	9	0.00
25/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	20	0	20	0	0.00
25/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	20	0	20	0	0.00
25/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	21	0	21	0	0.00
25/04/2018	R035 On 03-May-18			Bond Future	9.00	101.0452	8.9983	101.0452	36,087.00
25/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	7258	8	7258	8	0.00
25/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	56	0	56	0	1,000.00
25/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	2188	3	2188	3	0.00
25/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	7334	8	7334	8	0.00
25/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	7182	8	7182	8	0.00
25/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	78	0	78	0	1,000.00
25/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	2205	2	2205	2	0.00
25/04/2018	R035 On 02-August-18			Bond Future	9.05	102.8597	9.0466	102.8597	57,356.00
25/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	4317	5	4317	5	0.00
25/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	4433	5	4433	5	0.00
25/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	4375	5	4375	5	0.00

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25/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1205	1	1205	1	0.00
25/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1227	1	1227	1	0.00
25/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1250	1	1250	1	0.00
25/04/2018	R035 On 01-November-18			Bond Future	9.10	100.2309	9.0969	100.2309	0.00
25/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	2796	3	2796	3	0.00
25/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	2757	3	2757	3	0.00
25/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	2719	3	2719	3	0.00
25/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	4158	4	4158	4	0.00
25/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	4204	4	4204	4	0.00
25/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	4112	4	4112	4	0.00
25/04/2018	R035 On 07-February-19			Bond Future	9.15	102.2137	9.1526	102.2137	0.00
25/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	3594	4	3594	4	0.00
25/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	3672	4	3672	4	0.00
25/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	3633	4	3633	4	0.00
25/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	5144	5	5144	5	0.00
25/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	5100	5	5100	5	0.00
25/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	5189	5	5189	5	0.00
25/04/2018	R186 On 03-May-18			Bond Future	8.29	117.8214	8.2882	117.8214	63,890.00
25/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	4135	5	4135	5	0.00
25/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	6428	7	6428	7	0.00
25/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	11403	12	11403	12	0.00
25/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	4072	4	4072	4	0.00
25/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	2618	3	2618	3	0.00
25/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	1452	2	1452	2	0.00
25/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	328	1	328	1	0.00
25/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	1	0	1	0	500.00
25/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	4009	4	4009	4	0.00
25/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	8955	9	8955	9	0.00
25/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	913	1	913	1	0.00
25/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	15	0	15	0	0.00
25/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	1171	2	1171	2	0.00
25/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	682	1	682	1	0.00
25/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	9132	10	9132	10	0.00
25/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	5753	6	5753	6	0.00

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25/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	3631	4	3631	4	0.00
25/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	2681	3	2681	3	0.00
25/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	1	0	1	0	4,745.00
25/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
25/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	5	0	5	0	0.00
25/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	65	0	65	0	3,500.00
25/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	580	0	580	0	3,500.00
25/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	6	0	6	0	0.00
25/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
25/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	178	0	178	0	3,500.00
25/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1939	2	1939	2	0.00
25/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	110	0	110	0	0.00
25/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	276	0	276	0	500.00
25/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	2943	3	2943	3	0.00
25/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R186 On 02-August-18			Bond Future	8.33	114.6383	8.3328	114.6383	118,917.00
25/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	2178	2	2178	2	0.00
25/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	1408	2	1408	2	3,020.00
25/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	2217	3	2217	3	0.00
25/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	2140	2	2140	2	0.00
25/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	130	0	130	0	3,020.00
25/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	1325	1	1325	1	0.00
25/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1942	2	1942	2	0.00
25/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	5659	5	5659	5	0.00
25/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	1276	1	1276	1	0.00
25/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	1300	1	1300	1	0.00
25/04/2018	R186 On 01-November-18			Bond Future	8.38	116.7204	8.3753	116.7204	0.00
25/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	2688	3	2688	3	5,000.00
25/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	2943	3	2943	3	0.00

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25/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	5548	6	5548	6	0.00
25/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1231	1	1231	1	5,000.00
25/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	2980	3	2980	3	0.00
25/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	2906	3	2906	3	0.00
25/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	2004	2	2004	2	0.00
25/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	885	1	885	1	5,000.00
25/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3874	4	3874	4	0.00
25/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1954	2	1954	2	0.00
25/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	2159	2	2159	2	0.00
25/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1979	2	1979	2	0.00
25/04/2018	R186 On 07-February-19			Bond Future	8.42	113.7231	8.4217	113.7231	0.00
25/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	2367	2	2367	2	0.00
25/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	2395	3	2395	3	0.00
25/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	2424	3	2424	3	0.00
25/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	3661	3	3661	3	0.00
25/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	3728	3	3728	3	0.00
25/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	3694	3	3694	3	0.00
25/04/2018	R197 On 03-May-18			Bond Future	305.18	305.4536	305.1810	305.4536	1,400.00
25/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	741	1	741	1	0.00
25/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	721	1	721	1	0.00
25/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	731	1	731	1	0.00
25/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R197 On 02-August-18			Bond Future	303.59	303.8690	303.5896	303.8690	2,350.00
25/04/2018	R197 On 01-November-18			Bond Future	309.16	309.4482	309.1629	309.4482	0.00
25/04/2018	R197 On 07-February-19			Bond Future	308.03	308.3201	308.0317	308.3201	0.00
25/04/2018	R202 On 03-May-18			Bond Future	240.35	241.2025	240.3540	241.2025	19,277.00
25/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
25/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
25/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
25/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	7136	6	7136	6	0.00
25/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	7116	6	7116	6	0.00
25/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	7126	6	7126	6	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
25/04/2018	R202 On 02-August-18			Bond Future	240.94	241.8030	240.9377	241.8030	9,304.00
25/04/2018	R202 On 01-November-18			Bond Future	245.36	246.2430	245.3609	246.2430	0.00
25/04/2018	R202 On 07-February-19			Bond Future	246.39	247.2925	246.3948	247.2925	0.00
25/04/2018	R204 On 03-May-18			Bond Future	6.80	103.7460	6.8008	103.7460	13,568.00
25/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	174	0	174	0	0.00
25/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	180	0	180	0	0.00
25/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	168	0	168	0	0.00
25/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R204 On 02-August-18			Bond Future	6.44	101.5718	6.4405	101.5718	7,799.00
25/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	930	1	930	1	0.00
25/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	926	1	926	1	0.00
25/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	934	1	934	1	0.00
25/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R207 On 03-May-18			Bond Future	7.18	102.4354	7.1808	102.4354	18,089.00
25/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	623	1	623	1	0.00
25/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	607	1	607	1	0.00
25/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	592	1	592	1	0.00
25/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R207 On 02-August-18			Bond Future	7.17	100.6333	7.1712	100.6333	7,234.00
25/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	52	0	52	0	0.00
25/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	55	0	55	0	0.00
25/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	58	0	58	0	0.00
25/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	464	0	464	0	0.00
25/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	485	0	485	0	0.00
25/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	474	0	474	0	0.00
25/04/2018	R207 On 01-November-18			Bond Future	7.12	102.4610	7.1180	102.4610	0.00
25/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	103	0	103	0	0.00
25/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	107	0	107	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
25/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	100	0	100	0	0.00
25/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	527	0	527	0	0.00
25/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	519	0	519	0	0.00
25/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	511	0	511	0	0.00
25/04/2018	R207 On 07-February-19			Bond Future	7.02	100.8425	7.0150	100.8425	0.00
25/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	114	0	114	0	0.00
25/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	111	0	111	0	0.00
25/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	109	0	109	0	0.00
25/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	549	0	549	0	0.00
25/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	555	0	555	0	0.00
25/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	543	0	543	0	0.00
25/04/2018	R208 On 03-May-18			Bond Future	7.39	99.1475	7.3913	99.1475	24,727.00
25/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	957	1	957	1	0.00
25/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	982	1	982	1	0.00
25/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1007	1	1007	1	0.00
25/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R208 On 02-August-18			Bond Future	7.40	100.9278	7.4023	100.9278	24,189.00
25/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	169	0	169	0	0.00
25/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	155	0	155	0	0.00
25/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	161	0	161	0	0.00
25/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	802	1	802	1	0.00
25/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	786	1	786	1	0.00
25/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	819	1	819	1	0.00
25/04/2018	R208 On 01-November-18			Bond Future	7.41	99.3610	7.4073	99.3610	0.00
25/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	297	0	297	0	0.00
25/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	305	0	305	0	0.00
25/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	289	0	289	0	0.00
25/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	923	1	923	1	0.00
25/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	951	1	951	1	0.00
25/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	937	1	937	1	0.00
25/04/2018	R208 On 07-February-19			Bond Future	7.41	101.3266	7.4068	101.3266	0.00
25/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	397	0	397	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
25/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	388	0	388	0	0.00
25/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	381	0	381	0	0.00
25/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	1027	1	1027	1	0.00
25/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	1051	1	1051	1	0.00
25/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	1039	1	1039	1	0.00
25/04/2018	R209 On 03-May-18			Bond Future	9.03	76.5922	9.0281	76.5922	97,231.00
25/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	5574	6	5574	6	0.00
25/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	7886	8	7886	8	0.00
25/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	6525	7	6525	7	0.00
25/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	10887	11	10887	11	0.00
25/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	4930	5	4930	5	435.00
25/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	5059	5	5059	5	0.00
25/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	1964	2	1964	2	0.00
25/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	5638	6	5638	6	0.00
25/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	5510	6	5510	6	0.00
25/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	1294	2	1294	2	250.00
25/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	3082	3	3082	3	0.00
25/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	282	0	282	0	0.00
25/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	145	0	145	0	0.00
25/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
25/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	7	0	7	0	250.00
25/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
25/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	49	0	49	0	0.00
25/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	845	1	845	1	0.00
25/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
25/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
25/04/2018	R209 On 02-August-18			Bond Future	9.07	77.9676	9.0735	77.9676	76,929.00
25/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	3554	4	3554	4	0.00
25/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1217	1	1217	1	0.00
25/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	11191	12	11191	12	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
25/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	7694	8	7694	8	0.00
25/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	1615	2	1615	2	5,000.00
25/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	2560	3	2560	3	0.00
25/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	4709	5	4709	5	435.00
25/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	484	1	484	1	500.00
25/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	8638	9	8638	9	0.00
25/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	439	1	439	1	5,000.00
25/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	8694	9	8694	9	0.00
25/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	8750	9	8750	9	0.00
25/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	129	0	129	0	0.00
25/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	137	0	137	0	0.00
25/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	705	1	705	1	0.00
25/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4988	5	4988	5	0.00
25/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	2428	2	2428	2	0.00
25/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	133	0	133	0	0.00
25/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1600	1	1600	1	500.00
25/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	215	0	215	0	435.00
25/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	4801	5	4801	5	0.00
25/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	35	0	35	0	435.00
25/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2976	3	2976	3	500.00
25/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	1082	1	1082	1	5,000.00
25/04/2018	R209 On 01-November-18			Bond Future	9.12	76.2356	9.1188	76.2356	0.00
25/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74944	75	74944	75	0.00
25/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74944	75	74944	75	0.00
25/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	6694	7	6694	7	0.00
25/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74944	75	74944	75	0.00
25/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	3763	4	3763	4	0.00
25/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	6544	7	6544	7	0.00
25/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	9683	10	9683	10	0.00
25/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	413	0	413	0	0.00
25/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	1078	1	1078	1	0.00
25/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	1039	1	1039	1	0.00
25/04/2018	R209 On 01-November-18	1 015.99	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
25/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	2231	2	2231	2	0.00
25/04/2018	R209 On 01-November-18	1016.01	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R209 On 07-February-19			Bond Future	9.17	77.7436	9.1678	77.7436	0.00
25/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3011	3	3011	3	0.00
25/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3044	3	3044	3	0.00
25/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	2979	3	2979	3	0.00
25/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	4517	4	4517	4	0.00
25/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	4478	4	4478	4	0.00
25/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	4439	4	4439	4	0.00
25/04/2018	R210 On 03-May-18			Bond Future	187.32	187.3016	187.3183	187.3016	1,460.00
25/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
25/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
25/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
25/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	4132	4	4132	4	0.00
25/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	4122	4	4122	4	0.00
25/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	4142	4	4142	4	0.00
25/04/2018	R210 On 02-August-18			Bond Future	190.74	190.7231	190.7390	190.7231	979.00
25/04/2018	R210 On 01-November-18			Bond Future	191.74	191.7245	191.7401	191.7245	0.00
25/04/2018	R210 On 07-February-19			Bond Future	195.60	195.5849	195.6026	195.5849	0.00
25/04/2018	R212 On 03-May-18			Bond Future	154.80	154.8417	154.7969	154.8417	3,818.00
25/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	517	1	517	1	0.00
25/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	497	1	497	1	0.00
25/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	507	1	507	1	0.00
25/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R212 On 02-August-18			Bond Future	155.52	155.5682	155.5217	155.5682	3,975.00
25/04/2018	R212 On 01-November-18			Bond Future	158.38	158.4245	158.3767	158.4245	0.00
25/04/2018	R212 On 07-February-19			Bond Future	159.41	159.4605	159.4132	159.4605	0.00
25/04/2018	R213 On 03-May-18			Bond Future	8.76	88.3249	8.7631	88.3249	27,463.00
25/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	5272	6	5272	6	0.00
25/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	5335	6	5335	6	0.00
25/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	5398	6	5398	6	0.00
25/04/2018	R213 On 03-May-18	9.58	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
25/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R213 On 02-August-18			Bond Future	8.81	89.9108	8.8080	89.9108	22,284.00
25/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	2946	3	2946	3	0.00
25/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	2902	3	2902	3	0.00
25/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	2858	3	2858	3	0.00
25/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	1210	1	1210	1	0.00
25/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	1232	1	1232	1	0.00
25/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	1188	1	1188	1	0.00
25/04/2018	R213 On 01-November-18			Bond Future	8.85	87.9969	8.8550	87.9969	0.00
25/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2046	2	2046	2	0.00
25/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2016	2	2016	2	0.00
25/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	1986	2	1986	2	0.00
25/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	3406	3	3406	3	0.00
25/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	3444	3	3444	3	0.00
25/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	3368	3	3368	3	0.00
25/04/2018	R213 On 07-February-19			Bond Future	8.91	89.7378	8.9072	89.7378	0.00
25/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	2715	3	2715	3	0.00
25/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	2746	3	2746	3	0.00
25/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	2777	3	2777	3	0.00
25/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	4195	4	4195	4	0.00
25/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	4159	4	4159	4	0.00
25/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	4232	4	4232	4	0.00
25/04/2018	R214 On 03-May-18			Bond Future	9.14	76.4292	9.1380	76.4292	26,821.00
25/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	5982	6	5982	6	0.00
25/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	6048	6	6048	6	0.00
25/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	5915	6	5915	6	0.00
25/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R214 On 02-August-18			Bond Future	9.18	77.8016	9.1823	77.8016	24,410.00
25/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	1327	2	1327	2	0.00
25/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	1388	2	1388	2	0.00
25/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	1358	2	1358	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
25/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	3138	3	3138	3	0.00
25/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	3091	3	3091	3	0.00
25/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	3186	3	3186	3	0.00
25/04/2018	R214 On 01-November-18			Bond Future	9.23	75.9211	9.2279	75.9211	0.00
25/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	2217	2	2217	2	0.00
25/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	2249	2	2249	2	0.00
25/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	2282	2	2282	2	0.00
25/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	4013	4	4013	4	0.00
25/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	4103	4	4103	4	0.00
25/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	4058	4	4058	4	0.00
25/04/2018	R214 On 07-February-19			Bond Future	9.28	77.4230	9.2783	77.4230	0.00
25/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	3130	3	3130	3	0.00
25/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	3165	3	3165	3	0.00
25/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	3096	3	3096	3	0.00
25/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4965	5	4965	5	0.00
25/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4923	5	4923	5	0.00
25/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	4881	5	4881	5	0.00
25/04/2018	R248 On 03-May-18			Bond Future	9.16	97.7569	9.1630	97.7569	38,095.00
25/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	8214	9	8214	9	0.00
25/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	8131	8	8131	8	0.00
25/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	8047	8	8047	8	0.00
25/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
25/04/2018	R248 On 02-August-18			Bond Future	9.21	99.5122	9.2076	99.5122	98,454.00
25/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	1847	2	1847	2	0.00
25/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	1807	2	1807	2	0.00
25/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	1768	2	1768	2	0.00
25/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	4060	4	4060	4	0.00
25/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	4121	4	4121	4	0.00
25/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	3999	4	3999	4	0.00
25/04/2018	R248 On 01-November-18			Bond Future	9.25	96.8860	9.2535	96.8860	0.00
25/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	2971	3	2971	3	0.00
25/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	3056	3	3056	3	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
25/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	3014	3	3014	3	0.00
25/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	5303	5	5303	5	0.00
25/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	5246	5	5246	5	0.00
25/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	5361	5	5361	5	0.00
25/04/2018	R248 On 07-February-19			Bond Future	9.30	98.8026	9.3041	98.8026	0.00
25/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	4081	4	4081	4	0.00
25/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	4126	4	4126	4	0.00
25/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	4037	4	4037	4	0.00
25/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	6397	6	6397	6	0.00
25/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	6507	6	6507	6	0.00
25/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	6452	6	6452	6	0.00