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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
30/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	2025 On 03-May-18			Bond Future	133.80	133.7860	133.8010	133.7860	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
30/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	581	1	581	1	0.00
30/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	591	1	591	1	0.00
30/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	601	1	601	1	0.00
30/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2025 On 02-August-18			Bond Future	134.86	134.8494	134.8640	134.8494	864.00
30/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	1796	2	1796	2	0.00
30/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	1806	2	1806	2	0.00
30/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	1786	2	1786	2	0.00
30/04/2018	2025 On 01-November-18			Bond Future	137.34	137.3244	137.3383	137.3244	0.00
30/04/2018	2025 On 07-February-19			Bond Future	138.69	138.6742	138.6861	138.6742	0.00
30/04/2018	2029 On 03-May-18			Bond Future	100.72	100.6073	100.7173	100.6073	0.00
30/04/2018	2029 On 02-August-18			Bond Future	102.56	102.4442	102.5559	102.4442	1,370.00
30/04/2018	2029 On 01-November-18			Bond Future	103.39	103.2748	103.3878	103.2748	0.00
30/04/2018	2029 On 07-February-19			Bond Future	105.47	105.3532	105.4666	105.3532	0.00
30/04/2018	2030 On 03-May-18			Bond Future	8.58	97.6889	8.5772	97.6889	24,807.00
30/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6195	6	6195	6	0.00
30/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	6325	6	6325	6	0.00
30/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	6260	6	6260	6	0.00
30/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2030 On 02-August-18			Bond Future	8.62	95.4368	8.6242	95.4368	31,605.00
30/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	5923	6	5923	6	0.00
30/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1423	1	1423	1	7,850.00
30/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3017	3	3017	3	7,850.00
30/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	5980	6	5980	6	0.00
30/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6151	6	6151	6	0.00
30/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	5865	6	5865	6	0.00
30/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	294	0	294	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
30/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	314	0	314	0	0.00
30/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	329	0	329	0	0.00
30/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	1050	1	1050	1	0.00
30/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	322	0	322	0	0.00
30/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2224	2	2224	2	0.00
30/04/2018	2030 On 01-November-18			Bond Future	8.67	97.1701	8.6651	97.1701	0.00
30/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2358	2	2358	2	0.00
30/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2426	2	2426	2	0.00
30/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2392	2	2392	2	0.00
30/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2909	3	2909	3	0.00
30/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2944	3	2944	3	0.00
30/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2874	3	2874	3	0.00
30/04/2018	2030 On 07-February-19			Bond Future	8.71	95.0811	8.7102	95.0811	0.00
30/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3088	3	3088	3	0.00
30/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3121	3	3121	3	0.00
30/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3155	3	3155	3	0.00
30/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3630	4	3630	4	0.00
30/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3664	4	3664	4	0.00
30/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3698	4	3698	4	0.00
30/04/2018	2032 On 03-May-18			Bond Future	8.76	96.5757	8.7571	96.5757	28,084.00
30/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	6911	7	6911	7	0.00
30/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	6980	7	6980	7	0.00
30/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7050	7	7050	7	0.00
30/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2032 On 02-August-18			Bond Future	8.80	98.3091	8.8027	98.3091	19,331.00
30/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	6726	7	6726	7	0.00
30/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	6665	6	6665	6	0.00
30/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	6604	6	6604	6	0.00
30/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	366	0	366	0	0.00
30/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	374	0	374	0	0.00
30/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	359	0	359	0	0.00
30/04/2018	2032 On 01-November-18			Bond Future	8.85	95.9392	8.8483	95.9392	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
30/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	2613	3	2613	3	0.00
30/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	2650	3	2650	3	0.00
30/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	2577	2	2577	2	0.00
30/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	3318	3	3318	3	0.00
30/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	3279	3	3279	3	0.00
30/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	3240	3	3240	3	0.00
30/04/2018	2032 On 07-February-19			Bond Future	8.90	97.8355	8.8980	97.8355	0.00
30/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	3502	3	3502	3	0.00
30/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	3465	3	3465	3	0.00
30/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	3428	3	3428	3	0.00
30/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	4119	4	4119	4	0.00
30/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	4157	4	4157	4	0.00
30/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	4081	4	4081	4	0.00
30/04/2018	2033 On 03-May-18			Bond Future	104.69	104.8062	104.6861	104.8062	6,055.00
30/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	3004	3	3004	3	0.00
30/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	3014	3	3014	3	0.00
30/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	3024	3	3024	3	0.00
30/04/2018	2033 On 02-August-18			Bond Future	106.60	106.7199	106.5972	106.7199	1,515.00
30/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	3333	3	3333	3	0.00
30/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	3343	3	3343	3	0.00
30/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	3323	3	3323	3	0.00
30/04/2018	2033 On 01-November-18			Bond Future	107.43	107.5574	107.4316	107.5574	0.00
30/04/2018	2033 On 07-February-19			Bond Future	109.59	109.7218	109.5917	109.7218	0.00
30/04/2018	2037 On 03-May-18			Bond Future	8.97	97.7421	8.9672	97.7421	37,614.00
30/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8161	8	8161	8	0.00
30/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8313	8	8313	8	0.00
30/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8237	8	8237	8	0.00
30/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00

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30/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2037 On 02-August-18			Bond Future	9.02	95.2406	9.0162	95.2406	33,918.00
30/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	7935	8	7935	8	0.00
30/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8003	8	8003	8	0.00
30/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8071	8	8071	8	0.00
30/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	371	0	371	0	0.00
30/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	387	0	387	0	0.00
30/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	379	0	379	0	0.00
30/04/2018	2037 On 01-November-18			Bond Future	9.06	96.9703	9.0598	96.9703	0.00
30/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3238	3	3238	3	0.00
30/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	3324	3	3324	3	0.00
30/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	3281	3	3281	3	0.00
30/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3620	4	3620	4	0.00
30/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3578	4	3578	4	0.00
30/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3663	4	3663	4	0.00
30/04/2018	2037 On 07-February-19			Bond Future	9.11	94.6268	9.1076	94.6268	0.00
30/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4180	4	4180	4	0.00
30/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4223	4	4223	4	0.00
30/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4266	4	4266	4	0.00
30/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4583	5	4583	5	0.00
30/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4667	5	4667	5	0.00
30/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4625	5	4625	5	0.00
30/04/2018	2038 On 03-May-18			Bond Future	127.96	127.9420	127.9577	127.9420	5,837.00
30/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	4332	4	4332	4	0.00
30/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	4312	4	4312	4	0.00
30/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	4322	4	4322	4	0.00
30/04/2018	2038 On 02-August-18			Bond Future	128.74	128.7262	128.7416	128.7262	9,180.00
30/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00

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30/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	5788	6	5788	6	0.00
30/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	5798	6	5798	6	0.00
30/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	5808	6	5808	6	0.00
30/04/2018	2038 On 01-November-18			Bond Future	131.10	131.0888	131.1034	131.0888	0.00
30/04/2018	2038 On 07-February-19			Bond Future	132.15	132.1365	132.1492	132.1365	0.00
30/04/2018	2040 On 03-May-18			Bond Future	9.03	101.7946	9.0322	101.7946	16,815.00
30/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9068	9	9068	9	0.00
30/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	1,011.00
30/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	8987	9	8987	9	0.00
30/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	8499	8	8499	8	1,500.00
30/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	288	0	288	0	1,239.00
30/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	9148	9	9148	9	0.00
30/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	592	1	592	1	0.00
30/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	5225	6	5225	6	0.00
30/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2040 On 02-August-18			Bond Future	9.08	99.1155	9.0810	99.1155	25,292.00
30/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	8821	9	8821	9	0.00
30/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	8748	9	8748	9	0.00
30/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	8676	8	8676	8	0.00
30/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	412	0	412	0	0.00
30/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	420	0	420	0	0.00
30/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	404	0	404	0	0.00
30/04/2018	2040 On 01-November-18			Bond Future	9.12	100.9157	9.1245	100.9157	0.00
30/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	3570	3	3570	3	0.00
30/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	3617	4	3617	4	0.00
30/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	3524	3	3524	3	0.00
30/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	4028	4	4028	4	0.00
30/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3982	4	3982	4	0.00
30/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3936	4	3936	4	0.00
30/04/2018	2040 On 07-February-19			Bond Future	9.17	98.3994	9.1723	98.3994	0.00
30/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	4557	4	4557	4	0.00

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30/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	4650	5	4650	5	0.00
30/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	4603	4	4603	4	0.00
30/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	5082	5	5082	5	0.00
30/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	5128	5	5128	5	0.00
30/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	5037	5	5037	5	0.00
30/04/2018	2044 On 03-May-18			Bond Future	9.07	98.8376	9.0672	98.8376	11,902.00
30/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	9251	9	9251	9	0.00
30/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	9169	9	9169	9	0.00
30/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9088	9	9088	9	0.00
30/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
30/04/2018	2044 On 02-August-18			Bond Future	9.11	96.2305	9.1143	96.2305	28,394.00
30/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	8749	8	8749	8	0.00
30/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	8895	9	8895	9	0.00
30/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	8822	9	8822	9	0.00
30/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	452	1	452	1	0.00
30/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	443	1	443	1	0.00
30/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	461	1	461	1	0.00
30/04/2018	2044 On 01-November-18			Bond Future	9.16	97.9782	9.1563	97.9782	0.00
30/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	3732	4	3732	4	0.00
30/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	3780	4	3780	4	0.00
30/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	3828	4	3828	4	0.00
30/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	4029	4	4029	4	0.00
30/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3982	4	3982	4	0.00
30/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	4076	4	4076	4	0.00
30/04/2018	2044 On 07-February-19			Bond Future	9.20	95.5292	9.2024	95.5292	0.00
30/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	4856	5	4856	5	0.00
30/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	4903	5	4903	5	0.00
30/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	4808	5	4808	5	0.00
30/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	5206	5	5206	5	0.00
30/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	5160	5	5160	5	0.00
30/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	5113	5	5113	5	0.00
30/04/2018	2046 On 03-May-18			Bond Future	120.83	120.8113	120.8263	120.8113	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
30/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	7114	7	7114	7	0.00
30/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	7124	7	7124	7	0.00
30/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	7104	7	7104	7	0.00
30/04/2018	2046 On 02-August-18			Bond Future	123.03	123.0173	123.0320	123.0173	10,917.00
30/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	5758	6	5758	6	0.00
30/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	5738	6	5738	6	0.00
30/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	5748	6	5748	6	0.00
30/04/2018	2046 On 01-November-18			Bond Future	123.64	123.6257	123.6398	123.6257	0.00
30/04/2018	2046 On 07-February-19			Bond Future	126.13	126.1134	126.1257	126.1134	0.00
30/04/2018	2050 On 03-May-18			Bond Future	128.68	128.6611	128.6772	128.6611	7,093.00
30/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	6953	7	6953	7	0.00
30/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	6933	7	6933	7	0.00
30/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	6943	7	6943	7	0.00
30/04/2018	2050 On 02-August-18			Bond Future	129.30	129.2820	129.2980	129.2820	9,775.00
30/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
30/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	8242	8	8242	8	0.00
30/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	8222	8	8222	8	0.00
30/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	8232	8	8232	8	0.00
30/04/2018	2050 On 01-November-18			Bond Future	131.67	131.6551	131.6703	131.6551	0.00
30/04/2018	2050 On 07-February-19			Bond Future	132.55	132.5323	132.5456	132.5323	0.00
30/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	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
30/04/2018	AL37 On 03-May-18			Index Future	585.14	584.2970	585.1360	584.2970	0.00
30/04/2018	AL37 On 02-August-18			Index Future	595.63	594.7850	595.6340	594.7850	0.00
30/04/2018	AL37 On 01-November-18			Index Future	606.45	605.5880	606.4500	605.5880	0.00
30/04/2018	AL37 On 07-February-19			Index Future	618.43	617.5600	618.4300	617.5600	0.00
30/04/2018	AL7T On 03-May-18			Index Future	689.62	688.2660	689.6220	688.2660	0.00
30/04/2018	AL7T On 02-August-18			Index Future	702.00	700.6210	701.9950	700.6210	0.00
30/04/2018	AL7T On 01-November-18			Index Future	714.74	713.3460	714.7430	713.3460	0.00
30/04/2018	AL7T On 07-February-19			Index Future	728.86	727.4480	728.8620	727.4480	0.00
30/04/2018	ALBI On 03-May-18			Index Future	631.23	629.6180	631.2300	629.6180	123.00
30/04/2018	ALBI On 02-August-18			Index Future	642.56	640.9200	642.5560	640.9200	879.00
30/04/2018	ALBI On 01-November-18			Index Future	654.22	652.5610	654.2240	652.5610	0.00
30/04/2018	ALBI On 07-February-19			Index Future	667.15	665.4610	667.1480	665.4610	0.00
30/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	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
30/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2018	EL28 On 03-May-18			Bond Future	129.42	129.4005	129.4183	129.4005	0.00
30/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
30/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
30/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
30/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3762	4	3762	4	0.00
30/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3772	4	3772	4	0.00
30/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3782	4	3782	4	0.00
30/04/2018	EL28 On 02-August-18			Bond Future	131.78	131.7632	131.7808	131.7632	0.00
30/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
30/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
30/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
30/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3159	3	3159	3	0.00
30/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3169	3	3169	3	0.00
30/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3149	3	3149	3	0.00
30/04/2018	ES33 On 03-May-18			Bond Future	10.24	79.8415	10.2439	79.8415	0.00
30/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5830	6	5830	6	0.00
30/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5945	6	5945	6	0.00
30/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5888	6	5888	6	0.00
30/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
30/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
30/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
30/04/2018	ES33 On 02-August-18			Bond Future	10.33	81.2745	10.3326	81.2745	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
30/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4894		5	4894	5	0.00
30/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4951		5	4951	5	0.00
30/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5009		5	5009	5	0.00
30/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0		0	0	0	0.00
30/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0		0	0	0	0.00
30/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0		0	0	0	0.00
30/04/2018	ES33 On 01-November-18			Bond Future	10.42		78.9618	10.4248	78.9618	0.00
30/04/2018	ES33 On 07-February-19			Bond Future	10.53		80.5224	10.5292	80.5224	0.00
30/04/2018	ES42 On 03-May-18			Bond Future	10.41		83.2985	10.4138	83.2985	3,000.00
30/04/2018	ES42 On 02-August-18			Bond Future	10.50		84.7936	10.4991	84.7936	7,957.00
30/04/2018	ES42 On 01-November-18			Bond Future	10.59		82.0736	10.5868	82.0736	0.00
30/04/2018	ES42 On 07-February-19			Bond Future	10.68		83.6956	10.6825	83.6956	0.00
30/04/2018	GOVI On 03-May-18			GOVI	627.78		626.2630	627.7750	626.2630	145.00
30/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	374850		36	374850	36	0.00
30/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	375050		36	375050	36	0.00
30/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	374950		36	374950	36	0.00
30/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 02-August-18			GOVI	639.04		637.5050	639.0390	637.5050	458.00
30/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	333290		32	333290	32	0.00
30/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	333190		32	333190	32	0.00
30/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	333390		32	333390	32	0.00
30/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 01-November-18			GOVI	650.64		649.0840	650.6430	649.0840	0.00
30/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	0		0	0	0	0.00
30/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	28470		4	28470	4	0.00
30/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	28670		4	28670	4	0.00
30/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	28570		4	28570	4	0.00
30/04/2018	GOVI On 07-February-19			GOVI	663.50		661.9160	663.4960	661.9160	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
30/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
30/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	30140	5	30140	5	0.00
30/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	30240	5	30240	5	0.00
30/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	30340	5	30340	5	0.00
30/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2018	IGOV On 03-May-18			Index Future	255.11	254.8890	255.1050	254.8890	694.00
30/04/2018	IGOV On 02-August-18			Index Future	259.76	259.5450	259.7620	259.5450	850.00
30/04/2018	IGOV On 01-November-18			Index Future	264.53	264.3080	264.5280	264.3080	241.00
30/04/2018	IGOV On 07-February-19			Index Future	269.85	269.6270	269.8470	269.6270	0.00
30/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
30/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
30/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4500	100.4500	100.4500	0.00
30/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.43	99.4300	99.4300	99.4300	0.00
30/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.06	100.0600	100.0600	100.0600	0.00
30/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
30/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
30/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8300	98.8300	98.8300	0.00
30/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1800	99.1700	99.1800	0.00
30/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.51	99.5100	99.5100	99.5100	0.00
30/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.85	99.8500	99.8500	99.8500	0.00
30/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.73	100.7300	100.7300	100.7300	0.00
30/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.41	98.4100	98.4100	98.4100	0.00
30/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.22	100.2100	100.2200	100.2100	0.00
30/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.67	95.6800	95.6700	95.6800	0.00
30/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.83	94.8400	94.8300	94.8400	0.00
30/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.95	93.9800	93.9500	93.9800	0.00
30/04/2018	IS05 On 21-September-21			Interest Rate Swap	94.06	94.0800	94.0600	94.0800	0.00
30/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.19	96.2300	96.1900	96.2300	51.00
30/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.28	96.3200	96.2800	96.3200	0.00
30/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.41	97.4500	97.4100	97.4500	0.00
30/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.57	99.6100	99.5700	99.6100	0.00
30/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.78	100.8200	100.7800	100.8200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.82	95.8500	95.8200	95.8500	0.00
30/04/2018	IS05 On 20-June-23			Interest Rate Swap	100.10	100.1300	100.1000	100.1300	0.00
30/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.37	93.4700	93.3700	93.4700	0.00
30/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.29	90.3800	90.2900	90.3800	0.00
30/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.96	89.0500	88.9600	89.0500	0.00
30/04/2018	IS10 On 21-September-26			Interest Rate Swap	91.07	91.1600	91.0700	91.1600	0.00
30/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.82	94.9100	94.8200	94.9100	0.00
30/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.33	93.4200	93.3300	93.4200	0.00
30/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.36	95.4400	95.3600	95.4400	0.00
30/04/2018	IS10 On 20-September-27			Interest Rate Swap	99.07	99.1500	99.0700	99.1500	0.00
30/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.39	99.4500	99.3900	99.4500	0.00
30/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.55	94.6000	94.5500	94.6000	0.00
30/04/2018	IS10 On 20-June-28			Interest Rate Swap	100.02	100.0600	100.0200	100.0600	0.00
30/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
30/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
30/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
30/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
30/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
30/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
30/04/2018	R023 On 03-May-18			Bond Future	7.62	101.8068	7.6211	101.8068	36,029.00
30/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2543	2	2543	2	0.00
30/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	2582	2	2582	2	0.00
30/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	2620	2	2620	2	0.00
30/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6015	6	6015	6	0.00
30/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
30/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R023 On 02-August-18			Bond Future	7.64	103.6341	7.6405	103.6341	27,666.00
30/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	9859	10	9859	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
30/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	9893	10	9893	10	0.00
30/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	9826	10	9826	10	0.00
30/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R023 On 01-November-18			Bond Future	7.66	101.5896	7.6624	101.5896	0.00
30/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	9961	10	9961	10	0.00
30/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	9929	10	9929	10	0.00
30/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	9897	10	9897	10	0.00
30/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
30/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
30/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
30/04/2018	R023 On 07-February-19			Bond Future	7.69	103.5976	7.6866	103.5976	0.00
30/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9322	9	9322	9	0.00
30/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9382	9	9382	9	0.00
30/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9352	9	9352	9	0.00
30/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	14	0	14	0	0.00
30/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	13	0	13	0	0.00
30/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	14	0	14	0	0.00
30/04/2018	R035 On 03-May-18			Bond Future	8.88	101.2739	8.8821	101.2739	23,087.00
30/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	8255	8	8255	8	0.00
30/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	51	0	51	0	1,000.00
30/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	3108	3	3108	3	0.00
30/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	8331	8	8331	8	0.00
30/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8179	8	8179	8	0.00
30/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	0	0	0	0	1,000.00
30/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1202	2	1202	2	0.00
30/04/2018	R035 On 02-August-18			Bond Future	8.93	103.0916	8.9269	103.0916	57,356.00
30/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	5003	5	5003	5	0.00
30/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	5127	5	5127	5	0.00
30/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	5065	5	5065	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	885	1	885	1	0.00
30/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	902	1	902	1	0.00
30/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	920	1	920	1	0.00
30/04/2018	R035 On 01-November-18			Bond Future	8.97	100.4671	8.9736	100.4671	0.00
30/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	3246	3	3246	3	0.00
30/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	3203	3	3203	3	0.00
30/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	3161	3	3161	3	0.00
30/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	3571	4	3571	4	0.00
30/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	3614	4	3614	4	0.00
30/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	3529	4	3529	4	0.00
30/04/2018	R035 On 07-February-19			Bond Future	9.03	102.4530	9.0255	102.4530	0.00
30/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	4061	4	4061	4	0.00
30/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	4146	4	4146	4	0.00
30/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	4103	4	4103	4	0.00
30/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	4567	5	4567	5	0.00
30/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	4525	5	4525	5	0.00
30/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	4608	5	4608	5	0.00
30/04/2018	R186 On 03-May-18			Bond Future	8.18	117.8978	8.1820	117.8978	54,473.00
30/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	4839	5	4839	5	0.00
30/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7132	7	7132	7	0.00
30/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12107	12	12107	12	0.00
30/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	4776	5	4776	5	0.00
30/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3316	3	3316	3	0.00
30/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2091	2	2091	2	0.00
30/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	555	1	555	1	0.00
30/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	0	0	0	0	500.00
30/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	4713	5	4713	5	0.00
30/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	9659	9	9659	9	0.00
30/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	1444	1	1444	1	0.00
30/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	8	0	8	0	0.00
30/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	1767	2	1767	2	0.00
30/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1127	1	1127	1	0.00
30/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	9836	10	9836	10	0.00
30/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	6457	6	6457	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
30/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4334	4	4334	4	0.00
30/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	3380	3	3380	3	0.00
30/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
30/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
30/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	0	0	0	0	3,500.00
30/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	104	0	104	0	3,500.00
30/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	16	0	16	0	500.00
30/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
30/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	5	0	5	0	3,500.00
30/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1228	1	1228	1	0.00
30/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	1	0	1	0	0.00
30/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	2238	2	2238	2	0.00
30/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R186 On 02-August-18			Bond Future	8.22	114.7153	8.2220	114.7153	126,680.00
30/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	2582	2	2582	2	0.00
30/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	1716	2	1716	2	3,020.00
30/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	2625	3	2625	3	0.00
30/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	179	0	179	0	3,020.00
30/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	2539	2	2539	2	0.00
30/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	1009	1	1009	1	0.00
30/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1535	2	1535	2	0.00
30/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4992	5	4992	5	0.00
30/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	967	1	967	1	0.00
30/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	988	1	988	1	0.00
30/04/2018	R186 On 01-November-18			Bond Future	8.26	116.7989	8.2597	116.7989	0.00
30/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3071	3	3071	3	5,000.00
30/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3346	3	3346	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
30/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6099	6	6099	6	0.00
30/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1462	1	1462	1	5,000.00
30/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3386	3	3386	3	0.00
30/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3306	3	3306	3	0.00
30/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1676	2	1676	2	0.00
30/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	708	1	708	1	5,000.00
30/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3377	4	3377	4	0.00
30/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1632	2	1632	2	0.00
30/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1654	2	1654	2	0.00
30/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1814	2	1814	2	0.00
30/04/2018	R186 On 07-February-19			Bond Future	8.30	113.8012	8.3011	113.8012	0.00
30/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	2681	3	2681	3	0.00
30/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	2711	3	2711	3	0.00
30/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	2742	3	2742	3	0.00
30/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	3242	3	3242	3	0.00
30/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	3304	3	3304	3	0.00
30/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	3272	3	3272	3	0.00
30/04/2018	R197 On 03-May-18			Bond Future	305.25	305.2148	305.2483	305.2148	1,400.00
30/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	808	1	808	1	0.00
30/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	788	1	788	1	0.00
30/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	798	1	798	1	0.00
30/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R197 On 02-August-18			Bond Future	303.66	303.6235	303.6562	303.6235	2,350.00
30/04/2018	R197 On 01-November-18			Bond Future	309.23	309.1962	309.2273	309.1962	0.00
30/04/2018	R197 On 07-February-19			Bond Future	308.09	308.0594	308.0858	308.0594	0.00
30/04/2018	R202 On 03-May-18			Bond Future	241.72	240.3835	241.7217	240.3835	18,877.00
30/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
30/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
30/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
30/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	5768	7	5768	7	0.00
30/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	5748	7	5748	7	0.00
30/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	5758	7	5758	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2018	R202 On 02-August-18			Bond Future	242.33	240.9677	242.3289	240.9677	9,704.00
30/04/2018	R202 On 01-November-18			Bond Future	246.77	245.3905	246.7749	245.3905	0.00
30/04/2018	R202 On 07-February-19			Bond Future	247.83	246.4198	247.8281	246.4198	0.00
30/04/2018	R204 On 03-May-18			Bond Future	6.75	103.7647	6.7532	103.7647	11,973.00
30/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	203	0	203	0	0.00
30/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	209	0	209	0	0.00
30/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	197	0	197	0	0.00
30/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R204 On 02-August-18			Bond Future	6.36	101.5900	6.3631	101.5900	7,876.00
30/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	959	1	959	1	0.00
30/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	955	1	955	1	0.00
30/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	962	1	962	1	0.00
30/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R207 On 03-May-18			Bond Future	7.08	102.4672	7.0799	102.4672	18,089.00
30/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	781	1	781	1	0.00
30/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	765	1	765	1	0.00
30/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	750	1	750	1	0.00
30/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R207 On 02-August-18			Bond Future	7.05	100.6649	7.0521	100.6649	7,315.00
30/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	86	0	86	0	0.00
30/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	90	0	90	0	0.00
30/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	95	0	95	0	0.00
30/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	340	0	340	0	0.00
30/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	358	0	358	0	0.00
30/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	349	0	349	0	0.00
30/04/2018	R207 On 01-November-18			Bond Future	6.97	102.4932	6.9742	102.4932	0.00
30/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	150	0	150	0	0.00
30/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	154	0	154	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
30/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	145	0	145	0	0.00
30/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	410	0	410	0	0.00
30/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	403	0	403	0	0.00
30/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	396	0	396	0	0.00
30/04/2018	R207 On 07-February-19			Bond Future	6.83	100.8737	6.8317	100.8737	0.00
30/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	162	0	162	0	0.00
30/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	159	0	159	0	0.00
30/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	155	0	155	0	0.00
30/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	435	0	435	0	0.00
30/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	440	0	440	0	0.00
30/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	429	0	429	0	0.00
30/04/2018	R208 On 03-May-18			Bond Future	7.28	99.2382	7.2804	99.2382	24,727.00
30/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1238	1	1238	1	0.00
30/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1263	1	1263	1	0.00
30/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1288	1	1288	1	0.00
30/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R208 On 02-August-18			Bond Future	7.28	101.0194	7.2803	101.0194	24,189.00
30/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	251	0	251	0	0.00
30/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	233	0	233	0	0.00
30/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	242	0	242	0	0.00
30/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	596	1	596	1	0.00
30/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	582	1	582	1	0.00
30/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	610	1	610	1	0.00
30/04/2018	R208 On 01-November-18			Bond Future	7.27	99.4543	7.2720	99.4543	0.00
30/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	396	0	396	0	0.00
30/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	406	0	406	0	0.00
30/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	387	0	387	0	0.00
30/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	734	1	734	1	0.00
30/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	757	1	757	1	0.00
30/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	745	1	745	1	0.00
30/04/2018	R208 On 07-February-19			Bond Future	7.25	101.4201	7.2549	101.4201	0.00
30/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	505	0	505	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
30/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	495	0	495	0	0.00
30/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	486	0	486	0	0.00
30/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	843	1	843	1	0.00
30/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	863	1	863	1	0.00
30/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	853	1	853	1	0.00
30/04/2018	R209 On 03-May-18			Bond Future	8.91	76.7843	8.9119	76.7843	56,631.00
30/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	6415	6	6415	6	0.00
30/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	8726	8	8726	8	0.00
30/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7366	7	7366	7	0.00
30/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	11728	11	11728	11	0.00
30/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	5770	6	5770	6	435.00
30/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	5899	6	5899	6	0.00
30/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	2755	3	2755	3	0.00
30/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	6479	6	6479	6	0.00
30/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	1991	2	1991	2	250.00
30/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	3916	4	3916	4	0.00
30/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	475	0	475	0	0.00
30/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6350	6	6350	6	0.00
30/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	2	0	2	0	0.00
30/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
30/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	0	0	0	0	250.00
30/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
30/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	198	0	198	0	0.00
30/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
30/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
30/04/2018	R209 On 02-August-18			Bond Future	8.95	78.1624	8.9542	78.1624	79,612.00
30/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4126	4	4126	4	0.00
30/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12029	12	12029	12	0.00
30/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	8472	8	8472	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1514	1	1514	1	0.00
30/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	1976	2	1976	2	5,000.00
30/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5361	5	5361	5	435.00
30/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	633	1	633	1	500.00
30/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	9440	9	9440	9	0.00
30/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3040	3	3040	3	0.00
30/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	9497	9	9497	9	0.00
30/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	577	1	577	1	5,000.00
30/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	9554	9	9554	9	0.00
30/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	79	0	79	0	0.00
30/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	84	0	84	0	0.00
30/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	502	1	502	1	0.00
30/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	82	0	82	0	0.00
30/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4272	5	4272	5	0.00
30/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1934	2	1934	2	0.00
30/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1225	1	1225	1	500.00
30/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2419	3	2419	3	500.00
30/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	138	0	138	0	435.00
30/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	4096	4	4096	4	0.00
30/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	19	0	19	0	435.00
30/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	800	1	800	1	5,000.00
30/04/2018	R209 On 01-November-18			Bond Future	9.00	76.4341	8.9963	76.4341	0.00
30/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75813	76	75813	76	0.00
30/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75813	76	75813	76	0.00
30/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7360	7	7360	7	0.00
30/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75813	76	75813	76	0.00
30/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4269	4	4269	4	0.00
30/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	10455	10	10455	10	0.00
30/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7205	7	7205	7	0.00
30/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	869	1	869	1	0.00
30/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	315	0	315	0	0.00
30/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	836	1	836	1	0.00
30/04/2018	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
30/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1867	2	1867	2	0.00
30/04/2018	R209 On 01-November-18	1016.01	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R209 On 07-February-19			Bond Future	9.04	77.9448	9.0419	77.9448	0.00
30/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3403	3	3403	3	0.00
30/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3439	3	3439	3	0.00
30/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	3368	3	3368	3	0.00
30/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	4022	4	4022	4	0.00
30/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3986	4	3986	4	0.00
30/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3950	4	3950	4	0.00
30/04/2018	R210 On 03-May-18			Bond Future	187.77	187.7475	187.7696	187.7475	280.00
30/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
30/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
30/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
30/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	3680	4	3680	4	0.00
30/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	3670	4	3670	4	0.00
30/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	3690	4	3690	4	0.00
30/04/2018	R210 On 02-August-18			Bond Future	191.20	191.1756	191.1973	191.1756	2,159.00
30/04/2018	R210 On 01-November-18			Bond Future	192.20	192.1840	192.2049	192.1840	0.00
30/04/2018	R210 On 07-February-19			Bond Future	196.07	196.0514	196.0693	196.0514	0.00
30/04/2018	R212 On 03-May-18			Bond Future	154.88	154.7589	154.8847	154.7589	2,818.00
30/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	605	0	605	0	0.00
30/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	585	0	585	0	0.00
30/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	595	0	595	0	0.00
30/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R212 On 02-August-18			Bond Future	155.61	155.4828	155.6101	155.4828	3,975.00
30/04/2018	R212 On 01-November-18			Bond Future	158.46	158.3365	158.4650	158.3365	0.00
30/04/2018	R212 On 07-February-19			Bond Future	159.50	159.3688	159.4972	159.3688	0.00
30/04/2018	R213 On 03-May-18			Bond Future	8.66	88.4046	8.6569	88.4046	8,475.00
30/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6008	6	6008	6	0.00
30/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6072	6	6072	6	0.00
30/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6135	6	6135	6	0.00
30/04/2018	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
30/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R213 On 02-August-18			Bond Future	8.70	89.9914	8.6985	89.9914	22,414.00
30/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	3412	3	3412	3	0.00
30/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	3364	3	3364	3	0.00
30/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	3316	3	3316	3	0.00
30/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	922	1	922	1	0.00
30/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	940	1	940	1	0.00
30/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	903	1	903	1	0.00
30/04/2018	R213 On 01-November-18			Bond Future	8.74	88.0790	8.7420	88.0790	0.00
30/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2361	2	2361	2	0.00
30/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2327	2	2327	2	0.00
30/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2294	2	2294	2	0.00
30/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2955	3	2955	3	0.00
30/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2991	3	2991	3	0.00
30/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2920	3	2920	3	0.00
30/04/2018	R213 On 07-February-19			Bond Future	8.79	89.8200	8.7906	89.8200	0.00
30/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3046	3	3046	3	0.00
30/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3080	3	3080	3	0.00
30/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3113	3	3113	3	0.00
30/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3755	4	3755	4	0.00
30/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3721	4	3721	4	0.00
30/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3790	4	3790	4	0.00
30/04/2018	R214 On 03-May-18			Bond Future	9.02	76.7863	9.0169	76.7863	14,976.00
30/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	6911	7	6911	7	0.00
30/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	6977	7	6977	7	0.00
30/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	6844	7	6844	7	0.00
30/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R214 On 02-August-18			Bond Future	9.06	78.1645	9.0579	78.1645	29,691.00
30/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	1662	2	1662	2	0.00
30/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	1733	2	1733	2	0.00
30/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	1697	2	1697	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
30/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2533	3	2533	3	0.00
30/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2491	3	2491	3	0.00
30/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2576	3	2576	3	0.00
30/04/2018	R214 On 01-November-18			Bond Future	9.10	76.2906	9.1004	76.2906	0.00
30/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	2606	3	2606	3	0.00
30/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	2643	3	2643	3	0.00
30/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	2679	3	2679	3	0.00
30/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3449	4	3449	4	0.00
30/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3531	4	3531	4	0.00
30/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3490	4	3490	4	0.00
30/04/2018	R214 On 07-February-19			Bond Future	9.15	77.7986	9.1473	77.7986	0.00
30/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	3558	3	3558	3	0.00
30/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	3596	4	3596	4	0.00
30/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	3521	3	3521	3	0.00
30/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4413	5	4413	5	0.00
30/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4374	5	4374	5	0.00
30/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	4334	4	4334	4	0.00
30/04/2018	R248 On 03-May-18			Bond Future	9.04	98.3168	9.0419	98.3168	20,809.00
30/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	9413	9	9413	9	0.00
30/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	9329	9	9329	9	0.00
30/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	9246	9	9246	9	0.00
30/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
30/04/2018	R248 On 02-August-18			Bond Future	9.08	100.0814	9.0832	100.0814	99,560.00
30/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	2297	2	2297	2	0.00
30/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	2250	2	2250	2	0.00
30/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	2204	2	2204	2	0.00
30/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	3282	4	3282	4	0.00
30/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	3337	4	3337	4	0.00
30/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	3228	3	3228	3	0.00
30/04/2018	R248 On 01-November-18			Bond Future	9.13	97.4657	9.1258	97.4657	0.00
30/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	3477	3	3477	3	0.00
30/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	3573	3	3573	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
30/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	3525	3	3525	3	0.00
30/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	4574	5	4574	5	0.00
30/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	4522	5	4522	5	0.00
30/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4627	5	4627	5	0.00
30/04/2018	R248 On 07-February-19			Bond Future	9.17	99.3921	9.1729	99.3921	0.00
30/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	4632	5	4632	5	0.00
30/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	4681	5	4681	5	0.00
30/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	4584	4	4584	4	0.00
30/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5690	6	5690	6	0.00
30/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5792	6	5792	6	0.00
30/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5741	6	5741	6	0.00