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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/04/2018 TO: 13/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0904 On 31-March-36			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
13/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	2025 On 03-May-18			Bond Future	135.31	135.7368	135.3135	135.7368	1,033.00
13/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	2093	3	2	3	0.00
13/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	2103	3	2	3	0.00
13/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	2113	3	2	3	0.00
13/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2025 On 02-August-18			Bond Future	136.39	136.8252	136.3936	136.8252	0.00
13/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	266	0	0	0	0.00
13/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	276	0	0	0	0.00
13/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	256	0	0	0	0.00
13/04/2018	2025 On 01-November-18			Bond Future	138.89	139.3304	138.8896	139.3304	0.00
13/04/2018	2025 On 07-February-19			Bond Future	140.30	140.7455	140.2976	140.7455	0.00
13/04/2018	2029 On 03-May-18			Bond Future	103.01	103.2137	103.0147	103.2137	1,370.00
13/04/2018	2029 On 02-August-18			Bond Future	104.89	105.0909	104.8879	105.0909	0.00
13/04/2018	2029 On 01-November-18			Bond Future	105.76	105.9688	105.7610	105.9688	0.00
13/04/2018	2029 On 07-February-19			Bond Future	107.90	108.1134	107.9028	108.1134	0.00
13/04/2018	2030 On 03-May-18			Bond Future	8.46	98.5954	98.7074	98.5954	93,910.00
13/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	6997	7	7	7	0.00
13/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7127	7	7	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
13/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7062	7	7	7	0.00
13/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2030 On 02-August-18			Bond Future	8.51	96.3520	96.4661	96.3520	127.00
13/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6741	7	7	7	0.00
13/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1991	2	2	2	7,850.00
13/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3752	4	4	4	7,850.00
13/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6798	7	7	7	0.00
13/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	6971	7	7	7	0.00
13/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6683	7	7	7	0.00
13/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	304	0	0	0	7,850.00
13/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	324	0	0	0	0.00
13/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	338	0	0	0	0.00
13/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	976	1	1	1	0.00
13/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	331	0	0	0	0.00
13/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1983	2	2	2	0.00
13/04/2018	2030 On 01-November-18			Bond Future	8.55	98.0961	98.2109	98.0961	0.00
13/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2880	0	3	0	0.00
13/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2955	0	3	0	0.00
13/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2917	0	3	0	0.00
13/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2617	0	3	0	0.00
13/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2649	0	3	0	0.00
13/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2586	0	3	0	0.00
13/04/2018	2030 On 07-February-19			Bond Future	8.59	96.0365	96.1551	96.0365	0.00
13/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3648	0	4	0	0.00
13/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3685	0	4	0	0.00
13/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3723	0	4	0	0.00
13/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3350	0	3	0	0.00
13/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3380	0	3	0	0.00
13/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3411	0	3	0	0.00
13/04/2018	2032 On 03-May-18			Bond Future	8.64	97.5644	97.6862	97.5644	60,170.00
13/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7787	8	8	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
13/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7856	8	8	8	0.00
13/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	7925	8	8	8	0.00
13/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2032 On 02-August-18			Bond Future	8.69	99.3081	99.4321	99.3081	2.00
13/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7610	7	8	7	0.00
13/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7548	7	8	7	0.00
13/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7486	7	7	7	0.00
13/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	365	0	0	0	0.00
13/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	373	0	0	0	0.00
13/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	358	0	0	0	0.00
13/04/2018	2032 On 01-November-18			Bond Future	8.73	96.9505	97.0755	96.9505	0.00
13/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3191	0	3	0	0.00
13/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3231	0	3	0	0.00
13/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3151	0	3	0	0.00
13/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2999	0	3	0	0.00
13/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2964	0	3	0	0.00
13/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2928	0	3	0	0.00
13/04/2018	2032 On 07-February-19			Bond Future	8.77	98.8779	99.0067	98.8779	0.00
13/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4086	0	4	0	0.00
13/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4045	0	4	0	0.00
13/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	4004	0	4	0	0.00
13/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3774	0	4	0	0.00
13/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3807	0	4	0	0.00
13/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3740	0	4	0	0.00
13/04/2018	2033 On 03-May-18			Bond Future	108.33	108.3233	108.3262	108.3233	6,055.00
13/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	626	1	1	1	0.00
13/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	616	1	1	1	0.00
13/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	636	1	1	1	0.00
13/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00

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13/04/2018	2033 On 02-August-18			Bond Future	110.30	110.2933	110.2960	110.2933	1,515.00
13/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	376	0	0	0	0.00
13/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	356	0	0	0	0.00
13/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	366	0	0	0	0.00
13/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2033 On 01-November-18			Bond Future	111.19	111.1931	111.1948	111.1931	0.00
13/04/2018	2033 On 07-February-19			Bond Future	113.45	113.4434	113.4466	113.4434	0.00
13/04/2018	2037 On 03-May-18			Bond Future	8.88	98.6293	98.8556	98.6293	48,650.00
13/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8966	9	9	9	0.00
13/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9117	9	9	9	0.00
13/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9042	9	9	9	0.00
13/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2037 On 02-August-18			Bond Future	8.92	96.1362	96.3665	96.1362	731.00
13/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8777	9	9	9	0.00
13/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8845	9	9	9	0.00
13/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8913	9	9	9	0.00
13/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	402	0	0	0	0.00
13/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	417	0	0	0	0.00
13/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	409	0	0	0	0.00
13/04/2018	2037 On 01-November-18			Bond Future	8.96	97.8763	98.1097	97.8763	0.00
13/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3831	0	4	0	0.00
13/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	3926	0	4	0	0.00
13/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	3878	0	4	0	0.00
13/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3397	0	3	0	0.00
13/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3360	0	3	0	0.00
13/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3436	0	3	0	0.00
13/04/2018	2037 On 07-February-19			Bond Future	9.01	95.5619	95.8011	95.5619	0.00
13/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4765	0	5	0	0.00
13/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4810	0	5	0	0.00

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13/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4856	0	5	0	0.00
13/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4323	0	4	0	0.00
13/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4402	0	4	0	0.00
13/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4362	0	4	0	0.00
13/04/2018	2038 On 03-May-18			Bond Future	133.22	133.6340	133.2171	133.6340	8,991.00
13/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	947	1	1	1	0.00
13/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	937	1	1	1	0.00
13/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	927	1	1	1	0.00
13/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
13/04/2018	2038 On 02-August-18			Bond Future	134.09	134.5117	134.0866	134.5117	200.00
13/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	443	0	0	0	0.00
13/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	453	0	0	0	0.00
13/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	463	0	0	0	0.00
13/04/2018	2038 On 01-November-18			Bond Future	136.54	136.9744	136.5403	136.9744	0.00
13/04/2018	2038 On 07-February-19			Bond Future	137.73	138.1662	137.7252	138.1662	0.00
13/04/2018	2040 On 03-May-18			Bond Future	8.93	102.7564	103.0499	102.7564	45,891.00
13/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10036	10	10	10	0.00
13/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	58	0	0	0	1,011.00
13/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9955	10	10	10	0.00
13/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9467	9	9	9	1,500.00
13/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1471	1	1	1	1,239.00
13/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10117	10	10	10	0.00
13/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	808	1	1	1	0.00
13/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4315	5	4	5	0.00

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13/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2040 On 02-August-18			Bond Future	8.98	100.0867	100.3854	100.0867	1,966.00
13/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9835	10	10	10	0.00
13/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9764	9	10	9	0.00
13/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9693	9	10	9	0.00
13/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	450	0	0	0	0.00
13/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	460	0	0	0	0.00
13/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	440	0	0	0	0.00
13/04/2018	2040 On 01-November-18			Bond Future	9.02	101.8984	102.2011	101.8984	0.00
13/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4273	0	4	0	0.00
13/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4323	0	4	0	0.00
13/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4223	0	4	0	0.00
13/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3739	0	4	0	0.00
13/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3696	0	4	0	0.00
13/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3654	0	4	0	0.00
13/04/2018	2040 On 07-February-19			Bond Future	9.06	99.4133	99.7234	99.4133	0.00
13/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5295	0	5	0	0.00
13/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5395	0	5	0	0.00
13/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5345	0	5	0	0.00
13/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4801	0	5	0	0.00
13/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4842	0	5	0	0.00
13/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4759	0	5	0	0.00
13/04/2018	2044 On 03-May-18			Bond Future	8.98	99.7256	100.0745	99.7256	28,181.00
13/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10146	10	10	10	0.00
13/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10065	10	10	10	0.00
13/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9983	10	10	10	0.00
13/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	1	0	0	0	0.00
13/04/2018	2044 On 02-August-18			Bond Future	9.02	97.1269	97.4821	97.1269	300.00
13/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9693	9	10	9	0.00
13/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9839	9	10	9	0.00
13/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9766	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	492	1	0	1	0.00
13/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	484	0	0	0	0.00
13/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	501	1	1	1	0.00
13/04/2018	2044 On 01-November-18			Bond Future	9.06	98.8850	99.2453	98.8850	0.00
13/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4411	0	4	0	0.00
13/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4464	0	4	0	0.00
13/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4518	0	5	0	0.00
13/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3800	0	4	0	0.00
13/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3759	0	4	0	0.00
13/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3842	0	4	0	0.00
13/04/2018	2044 On 07-February-19			Bond Future	9.10	96.4652	96.8341	96.4652	0.00
13/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5532	0	6	0	0.00
13/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5583	0	6	0	0.00
13/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5482	0	5	0	0.00
13/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4934	0	5	0	0.00
13/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4891	0	5	0	0.00
13/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4847	0	5	0	0.00
13/04/2018	2046 On 03-May-18			Bond Future	126.21	125.8297	126.2103	125.8297	10,874.00
13/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	1730	2	2	2	0.00
13/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	1740	2	2	2	0.00
13/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	1720	2	2	2	0.00
13/04/2018	2046 On 02-August-18			Bond Future	128.51	128.1183	128.5055	128.1183	43.00
13/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	285	1	0	1	0.00
13/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	265	1	0	1	0.00
13/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	275	1	0	1	0.00
13/04/2018	2046 On 01-November-18			Bond Future	129.21	128.8200	129.2131	128.8200	0.00
13/04/2018	2046 On 07-February-19			Bond Future	131.83	131.4271	131.8297	131.4271	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
13/04/2018	2050 On 03-May-18			Bond Future	133.67	133.6667	133.6714	133.6667	9,788.00
13/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	1959	2	2	2	0.00
13/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	1939	2	2	2	0.00
13/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	1949	2	2	2	0.00
13/04/2018	2050 On 02-August-18			Bond Future	134.37	134.3653	134.3694	134.3653	0.00
13/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	3171	3	3	3	0.00
13/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	3151	3	3	3	0.00
13/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	3161	3	3	3	0.00
13/04/2018	2050 On 01-November-18			Bond Future	136.83	136.8254	136.8283	136.8254	0.00
13/04/2018	2050 On 07-February-19			Bond Future	137.84	137.8344	137.8391	137.8344	0.00
13/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	AL37 On 03-May-18			Index Future	587.85	587.7270	587.8530	587.7270	0.00
13/04/2018	AL37 On 02-August-18			Index Future	598.36	598.2310	598.3600	598.2310	0.00
13/04/2018	AL37 On 01-November-18			Index Future	609.18	609.0610	609.1840	609.0610	0.00
13/04/2018	AL37 On 07-February-19			Index Future	621.30	621.1710	621.3040	621.1710	0.00
13/04/2018	AL7T On 03-May-18			Index Future	694.08	693.6950	694.0760	693.6950	0.00
13/04/2018	AL7T On 02-August-18			Index Future	706.48	706.0930	706.4810	706.0930	0.00
13/04/2018	AL7T On 01-November-18			Index Future	719.26	718.8760	719.2610	718.8760	0.00
13/04/2018	AL7T On 07-February-19			Index Future	733.57	733.1680	733.5710	733.1680	0.00
13/04/2018	ALBI On 03-May-18			Index Future	636.15	635.0890	636.1520	635.0890	805.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	ALBI On 02-August-18			Index Future	647.52	646.4390	647.5220	646.4390	0.00
13/04/2018	ALBI On 01-November-18			Index Future	659.24	658.1420	659.2360	658.1420	0.00
13/04/2018	ALBI On 07-February-19			Index Future	672.35	671.2270	672.3510	671.2270	0.00
13/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C204 On 21-December-18			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
13/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2018	EL28 On 03-May-18			Bond Future	132.21	132.2016	132.2077	132.2016	0.00
13/04/2018	EL28 On 03-May-18	133.19	Call	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
13/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	972	1	1	1	0.00
13/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	982	1	1	1	0.00
13/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	992	1	1	1	0.00
13/04/2018	EL28 On 02-August-18			Bond Future	134.61	134.6060	134.6117	134.6060	0.00
13/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	328	0	0	0	0.00
13/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	338	0	0	0	0.00
13/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	318	0	0	0	0.00
13/04/2018	ES33 On 03-May-18			Bond Future	10.15	80.5207	80.6581	80.5207	9,466.00
13/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6415	6	6	6	0.00
13/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6530	6	7	6	0.00
13/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6473	6	6	6	0.00
13/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
13/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
13/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
13/04/2018	ES33 On 02-August-18			Bond Future	10.24	81.9598	82.0997	81.9598	0.00
13/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5483	5	5	5	0.00
13/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5541	5	6	5	0.00
13/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5599	5	6	5	0.00
13/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
13/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
13/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
13/04/2018	ES33 On 01-November-18			Bond Future	10.33	79.6546	79.7960	79.6546	0.00
13/04/2018	ES33 On 07-February-19			Bond Future	10.43	81.2381	81.3835	81.2381	0.00
13/04/2018	ES42 On 03-May-18			Bond Future	10.32	84.0181	84.2551	84.0181	7,957.00
13/04/2018	ES42 On 02-August-18			Bond Future	10.40	85.5198	85.7610	85.5198	0.00
13/04/2018	ES42 On 01-November-18			Bond Future	10.49	82.8077	83.0523	82.8077	0.00
13/04/2018	ES42 On 07-February-19			Bond Future	10.58	84.4539	84.7045	84.4539	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
13/04/2018	GOVI On 03-May-18			GOVI	632.57	631.6190	632.5680	631.6190	476.00
13/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	422780	41	42	41	0.00
13/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	422980	41	42	41	0.00
13/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	422880	41	42	41	0.00
13/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 02-August-18			GOVI	643.87	642.9070	643.8740	642.9070	0.00
13/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	381640	37	38	37	0.00
13/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	381540	37	38	37	0.00
13/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	381740	37	38	37	0.00
13/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 01-November-18			GOVI	655.52	654.5460	655.5220	654.5460	0.00
13/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	20320	1	2	1	0.00
13/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	20120	1	2	1	0.00
13/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	20220	1	2	1	0.00
13/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 07-February-19			GOVI	668.56	667.5590	668.5640	667.5590	0.00
13/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	20440	1	2	1	0.00
13/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	20340	1	2	1	0.00
13/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	20540	1	2	1	0.00
13/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
13/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
13/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2018	IGOV On 03-May-18			Index Future	261.32	261.4220	261.3210	261.4220	1,119.00
13/04/2018	IGOV On 02-August-18			Index Future	266.07	266.1770	266.0730	266.1770	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
13/04/2018	IGOV On 01-November-18			Index Future	270.94	271.0510	270.9420	271.0510	0.00
13/04/2018	IGOV On 07-February-19			Index Future	276.43	276.5360	276.4290	276.5360	0.00
13/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
13/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
13/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4500	100.4400	100.4500	0.00
13/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4200	99.4100	99.4200	0.00
13/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
13/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
13/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
13/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8300	98.8200	98.8300	0.00
13/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
13/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.48	99.4900	99.4800	99.4900	0.00
13/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.81	99.8200	99.8100	99.8200	0.00
13/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.69	100.7000	100.6900	100.7000	0.00
13/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.36	98.3700	98.3600	98.3700	0.00
13/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.15	100.1700	100.1500	100.1700	0.00
13/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.59	95.6100	95.5900	95.6100	0.00
13/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.74	94.7600	94.7400	94.7600	0.00
13/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.85	93.8700	93.8500	93.8700	0.00
13/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.94	93.9700	93.9400	93.9700	0.00
13/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.07	96.0900	96.0700	96.0900	51.00
13/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.13	96.1700	96.1300	96.1700	0.00
13/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.25	97.2900	97.2500	97.2900	0.00
13/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.39	99.4300	99.3900	99.4300	0.00
13/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.58	100.6200	100.5800	100.6200	0.00
13/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.59	95.6400	95.5900	95.6400	0.00
13/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.87	99.9100	99.8700	99.9100	0.00
13/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.12	93.1700	93.1200	93.1700	0.00
13/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.03	90.0800	90.0300	90.0800	0.00
13/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.69	88.7500	88.6900	88.7500	0.00
13/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.79	90.8600	90.7900	90.8600	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
13/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.55	94.6300	94.5500	94.6300	0.00
13/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.04	93.1300	93.0400	93.1300	0.00
13/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.06	95.1600	95.0600	95.1600	0.00
13/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.76	98.8600	98.7600	98.8600	0.00
13/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.06	99.1600	99.0600	99.1600	0.00
13/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.20	94.2900	94.2000	94.2900	0.00
13/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.67	99.7600	99.6700	99.7600	0.00
13/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
13/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
13/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
13/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
13/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
13/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
13/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
13/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
13/04/2018	R023 On 03-May-18			Bond Future	7.50	102.3949	102.4160	102.3949	71,633.00
13/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3013	3	3	3	0.00
13/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3051	3	3	3	0.00
13/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3090	3	3	3	0.00
13/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6484	6	6	6	0.00
13/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
13/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R035 On 03-May-18			Bond Future	8.78	102.2490	102.4292	102.2490	78,610.00
13/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9106	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1174	1	1	1	1,000.00
13/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4125	4	4	4	0.00
13/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9182	9	9	9	0.00
13/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9030	9	9	9	0.00
13/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	169	0	0	0	1,000.00
13/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1477	2	1	2	0.00
13/04/2018	R035 On 02-August-18			Bond Future	8.83	104.0764	104.2599	104.0764	3.00
13/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6293	6	6	6	0.00
13/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6410	6	6	6	0.00
13/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6351	6	6	6	0.00
13/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1311	1	1	1	0.00
13/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1332	1	1	1	0.00
13/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1354	1	1	1	0.00
13/04/2018	R035 On 01-November-18			Bond Future	8.87	101.4637	101.6492	101.4637	0.00
13/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	582	0	1	0	0.00
13/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	497	0	0	0	0.00
13/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	412	0	0	0	0.00
13/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R035 On 07-February-19			Bond Future	8.92	103.4809	103.6715	103.4809	0.00
13/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	350	0	0	0	0.00
13/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	518	0	1	0	0.00
13/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	434	0	0	0	0.00
13/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R186 On 03-May-18			Bond Future	8.08	118.7540	118.7908	118.7540	183,253.00
13/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5530	5	6	5	0.00
13/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7822	8	8	8	1,093.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12797	13	13	13	0.00
13/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5467	5	5	5	0.00
13/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4018	4	4	4	0.00
13/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2835	3	3	3	0.00
13/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1421	1	1	1	0.00
13/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	161	0	0	0	500.00
13/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5405	5	5	5	0.00
13/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10349	10	10	10	0.00
13/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2238	2	2	2	0.00
13/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	449	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2533	3	3	3	0.00
13/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1953	2	2	2	0.00
13/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4081	4	4	4	0.00
13/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10526	10	11	10	0.00
13/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7147	7	7	7	0.00
13/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5027	5	5	5	0.00
13/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	3	0	0	0	4,745.00
13/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
13/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	11	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	54	0	0	0	3,500.00
13/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	280	0	0	0	3,500.00
13/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	12	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	152	0	0	0	500.00
13/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
13/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	109	0	0	0	3,500.00
13/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	979	1	1	1	0.00
13/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	77	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1708	2	2	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
13/04/2018	R186 On 02-August-18			Bond Future	8.12	115.5780	115.6154	115.5780	643.00
13/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3210	3	3	3	0.00
13/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2270	2	2	2	3,020.00
13/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3256	3	3	3	0.00
13/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3164	3	3	3	0.00
13/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	352	0	0	0	3,020.00
13/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	940	1	1	1	0.00
13/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1394	1	1	1	0.00
13/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4470	5	4	5	0.00
13/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	904	1	1	1	0.00
13/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	922	1	1	1	0.00
13/04/2018	R186 On 01-November-18			Bond Future	8.15	117.6701	117.7068	117.6701	0.00
13/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3603	4	4	4	5,000.00
13/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3894	4	4	4	0.00
13/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6745	7	7	7	0.00
13/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1838	2	2	2	5,000.00
13/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3937	4	4	4	0.00
13/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3852	4	4	4	0.00
13/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1523	2	2	2	0.00
13/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	655	1	1	1	5,000.00
13/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3054	3	3	3	0.00
13/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1484	2	1	2	0.00
13/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1503	2	2	2	0.00
13/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1647	2	2	2	0.00
13/04/2018	R186 On 07-February-19			Bond Future	8.18	114.7030	114.7420	114.7030	0.00
13/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3131	0	3	0	0.00
13/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3164	0	3	0	0.00
13/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3198	0	3	0	0.00
13/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2968	0	3	0	0.00
13/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	3024	0	3	0	0.00
13/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2996	0	3	0	0.00
13/04/2018	R197 On 03-May-18			Bond Future	309.36	309.3543	309.3592	309.3543	2,388.00
13/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	4919	5	5	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
13/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	4899	5	5	5	0.00
13/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	4909	5	5	5	0.00
13/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R202 On 03-May-18			Bond Future	248.98	248.9743	248.9812	248.9743	23,110.00
13/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	2004	2	2	2	0.00
13/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	1997	2	2	2	0.00
13/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	1990	2	2	2	0.00
13/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	498	1	0	1	0.00
13/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	493	1	0	1	0.00
13/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	495	1	0	1	0.00
13/04/2018	R204 On 03-May-18			Bond Future	6.76	103.7614	103.7605	103.7614	21,647.00
13/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	197	1	0	1	0.00
13/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	203	1	0	1	0.00
13/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	191	1	0	1	0.00
13/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	1	1	0	1	0.00
13/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	1	0	1	0.00
13/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	1	0	1	0.00
13/04/2018	R207 On 03-May-18			Bond Future	6.91	102.7682	102.7759	102.7682	22,185.00
13/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1042	1	1	1	0.00
13/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1027	1	1	1	0.00
13/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1011	1	1	1	0.00
13/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R208 On 03-May-18			Bond Future	7.14	99.6629	99.6759	99.6629	36,094.00
13/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1587	2	2	2	0.00
13/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1612	2	2	2	0.00
13/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1637	2	2	2	0.00
13/04/2018	R208 On 03-May-18	7.78	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
13/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R209 On 03-May-18			Bond Future	8.81	77.6100	77.7619	77.6100	88,093.00
13/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7135	7	7	7	0.00
13/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9445	9	9	9	0.00
13/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8085	8	8	8	0.00
13/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12447	12	12	12	0.00
13/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6491	6	6	6	435.00
13/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6620	6	7	6	0.00
13/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3528	3	4	3	0.00
13/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7199	7	7	7	0.00
13/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1424	1	1	1	0.00
13/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7071	7	7	7	0.00
13/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2818	3	3	3	250.00
13/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4651	5	5	5	0.00
13/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	109	0	0	0	0.00
13/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
13/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	16	0	0	0	250.00
13/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	2	0	0	0	250.00
13/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	54	0	0	0	0.00
13/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	428	0	0	0	0.00
13/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
13/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	2	0	0	0	0.00
13/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
13/04/2018	R209 On 02-August-18			Bond Future	8.85	78.9971	79.1517	78.9971	833.00
13/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4836	5	5	5	0.00
13/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12761	13	13	13	0.00
13/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2037	2	2	2	0.00
13/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9209	9	9	9	0.00
13/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2556	2	3	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10177	10	10	10	0.00
13/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3705	4	4	4	0.00
13/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6095	6	6	6	435.00
13/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	979	1	1	1	500.00
13/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10234	10	10	10	0.00
13/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	907	1	1	1	5,000.00
13/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10291	10	10	10	0.00
13/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	89	0	0	0	0.00
13/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	94	0	0	0	0.00
13/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	510	1	1	1	0.00
13/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3875	4	4	4	0.00
13/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1788	2	2	2	0.00
13/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	92	0	0	0	0.00
13/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1163	1	1	1	500.00
13/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	149	0	0	0	435.00
13/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3715	4	4	4	0.00
13/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2215	2	2	2	500.00
13/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	24	0	0	0	435.00
13/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	783	1	1	1	5,000.00
13/04/2018	R209 On 01-November-18			Bond Future	8.89	77.2791	77.4356	77.2791	0.00
13/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76548	76	77	76	0.00
13/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76548	76	77	76	0.00
13/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8066	8	8	8	0.00
13/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76548	76	77	76	0.00
13/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4890	5	5	5	0.00
13/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11175	11	11	11	0.00
13/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7908	8	8	8	0.00
13/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	838	1	1	1	0.00
13/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	301	0	0	0	0.00
13/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	807	1	1	1	0.00
13/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1753	2	2	2	0.00
13/04/2018	R209 On 01-November-18	1 016.01	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
13/04/2018	R209 On 07-February-19			Bond Future	8.94	78.8155	78.9761	78.8155	0.00
13/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3911	0	4	0	0.00
13/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3949	0	4	0	0.00
13/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	3874	0	4	0	0.00
13/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3768	0	4	0	0.00
13/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3734	0	4	0	0.00
13/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3700	0	4	0	0.00
13/04/2018	R210 On 03-May-18			Bond Future	191.70	191.6981	191.7029	191.6981	2,159.00
13/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	243	0	0	0	0.00
13/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	253	0	0	0	0.00
13/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	263	0	0	0	0.00
13/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R212 On 03-May-18			Bond Future	155.56	155.5527	155.5552	155.5527	4,755.00
13/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1275	1	1	1	0.00
13/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1255	1	1	1	0.00
13/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1265	1	1	1	0.00
13/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
13/04/2018	R213 On 03-May-18			Bond Future	8.54	89.3386	89.4128	89.3386	45,155.00
13/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6805	7	7	7	0.00
13/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6868	7	7	7	0.00
13/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6931	7	7	7	0.00
13/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R213 On 02-August-18			Bond Future	8.58	90.9353	91.0109	90.9353	1.00
13/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4139	4	4	4	0.00
13/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4089	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4038	4	4	4	0.00
13/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	843	1	1	1	0.00
13/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	859	1	1	1	0.00
13/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	827	1	1	1	0.00
13/04/2018	R213 On 01-November-18			Bond Future	8.62	89.0347	89.1105	89.0347	0.00
13/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2912	0	3	0	0.00
13/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2874	0	3	0	0.00
13/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2836	0	3	0	0.00
13/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2690	0	3	0	0.00
13/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2721	0	3	0	0.00
13/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2659	0	3	0	0.00
13/04/2018	R213 On 07-February-19			Bond Future	8.67	90.8048	90.8834	90.8048	0.00
13/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3567	0	4	0	0.00
13/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3603	0	4	0	0.00
13/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3639	0	4	0	0.00
13/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3437	0	3	0	0.00
13/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3406	0	3	0	0.00
13/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3469	0	3	0	0.00
13/04/2018	R214 On 03-May-18			Bond Future	8.91	77.5869	77.8273	77.5869	44,708.00
13/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7717	7	8	7	0.00
13/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7783	8	8	8	0.00
13/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7651	7	8	7	0.00
13/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R248 On 03-May-18			Bond Future	8.94	99.3005	99.6626	99.3005	90,928.00
13/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10456	10	10	10	0.00
13/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10372	10	10	10	0.00
13/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10288	10	10	10	0.00
13/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	1	0	0	0	0.00
13/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	1	0	0	0	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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