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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/04/2018 TO: 26/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	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
26/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	2025 On 03-May-18			Bond Future	133.79	133.1050	133.7860	133.1050	941.00
26/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	566	0	1	0	0.00
26/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	576	0	1	0	0.00
26/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	586	0	1	0	0.00
26/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2025 On 02-August-18			Bond Future	134.85	134.1561	134.8494	134.1561	864.00
26/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	1811	3	2	3	0.00
26/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	1821	3	2	3	0.00
26/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	1801	2	2	2	0.00
26/04/2018	2025 On 01-November-18			Bond Future	137.32	136.6190	137.3244	136.6190	0.00
26/04/2018	2025 On 07-February-19			Bond Future	138.67	137.9574	138.6742	137.9574	0.00
26/04/2018	2029 On 03-May-18			Bond Future	100.61	100.5950	100.6073	100.5950	0.00
26/04/2018	2029 On 02-August-18			Bond Future	102.44	102.4318	102.4442	102.4318	1,370.00
26/04/2018	2029 On 01-November-18			Bond Future	103.27	103.2626	103.2748	103.2626	0.00
26/04/2018	2029 On 07-February-19			Bond Future	105.35	105.3429	105.3532	105.3429	0.00
26/04/2018	2030 On 03-May-18			Bond Future	8.61	97.1551	97.6889	97.1551	24,807.00
26/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	5978	5	6	5	0.00
26/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	6108	6	6	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
26/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	6043	6	6	6	0.00
26/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2030 On 02-August-18			Bond Future	8.66	94.8934	95.4368	94.8934	31,605.00
26/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	5754	5	6	5	0.00
26/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1365	1	1	1	7,850.00
26/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	2908	3	3	3	7,850.00
26/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	5810	5	6	5	0.00
26/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	5980	6	6	6	0.00
26/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	5698	5	6	5	0.00
26/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	342	0	0	0	7,850.00
26/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	365	0	0	0	0.00
26/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	381	0	0	0	0.00
26/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	1161	1	1	1	0.00
26/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	373	0	0	0	0.00
26/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2387	3	2	3	0.00
26/04/2018	2030 On 01-November-18			Bond Future	8.70	96.6175	97.1701	96.6175	0.00
26/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2280	2	2	2	0.00
26/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2347	2	2	2	0.00
26/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2314	2	2	2	0.00
26/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	3055	3	3	3	0.00
26/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	3091	3	3	3	0.00
26/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	3019	3	3	3	0.00
26/04/2018	2030 On 07-February-19			Bond Future	8.74	94.5194	95.0811	94.5194	0.00
26/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3002	3	3	3	0.00
26/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3035	3	3	3	0.00
26/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3068	3	3	3	0.00
26/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3769	4	4	4	0.00
26/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3804	4	4	4	0.00
26/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3839	4	4	4	0.00
26/04/2018	2032 On 03-May-18			Bond Future	8.79	95.9956	96.5757	95.9956	28,084.00
26/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	6675	6	7	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
26/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	6745	6	7	6	0.00
26/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	6814	6	7	6	0.00
26/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2032 On 02-August-18			Bond Future	8.83	97.7187	98.3091	97.7187	19,331.00
26/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	6543	6	7	6	0.00
26/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	6483	6	6	6	0.00
26/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	6422	6	6	6	0.00
26/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	424	1	0	1	0.00
26/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	433	1	0	1	0.00
26/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	415	1	0	1	0.00
26/04/2018	2032 On 01-November-18			Bond Future	8.88	95.3388	95.9392	95.3388	0.00
26/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	2530	2	3	2	0.00
26/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	2565	2	3	2	0.00
26/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	2494	2	2	2	0.00
26/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	3479	4	3	4	0.00
26/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	3438	4	3	4	0.00
26/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	3398	4	3	4	0.00
26/04/2018	2032 On 07-February-19			Bond Future	8.93	97.2249	97.8355	97.2249	0.00
26/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	3408	3	3	3	0.00
26/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	3372	3	3	3	0.00
26/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	3335	3	3	3	0.00
26/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	4272	5	4	5	0.00
26/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	4310	5	4	5	0.00
26/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	4233	5	4	5	0.00
26/04/2018	2033 On 03-May-18			Bond Future	104.81	105.1262	104.8062	105.1262	6,055.00
26/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	2884	3	3	3	0.00
26/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	2894	3	3	3	0.00
26/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	2904	3	3	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
26/04/2018	2033 On 02-August-18			Bond Future	106.72	107.0460	106.7199	107.0460	1,515.00
26/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	3210	3	3	3	0.00
26/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	3220	3	3	3	0.00
26/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	3200	3	3	3	0.00
26/04/2018	2033 On 01-November-18			Bond Future	107.56	107.8899	107.5574	107.8899	0.00
26/04/2018	2033 On 07-February-19			Bond Future	109.72	110.0632	109.7218	110.0632	0.00
26/04/2018	2037 On 03-May-18			Bond Future	9.00	96.9606	97.7421	96.9606	37,614.00
26/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	7852	7	8	7	0.00
26/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	8003	7	8	7	0.00
26/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	7927	7	8	7	0.00
26/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2037 On 02-August-18			Bond Future	9.05	94.4450	95.2406	94.4450	33,918.00
26/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	7687	7	8	7	0.00
26/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	7754	7	8	7	0.00
26/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	7821	7	8	7	0.00
26/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	436	1	0	1	0.00
26/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	454	1	0	1	0.00
26/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	445	1	0	1	0.00
26/04/2018	2037 On 01-November-18			Bond Future	9.10	96.1610	96.9703	96.1610	0.00
26/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3118	3	3	3	0.00
26/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	3202	3	3	3	0.00
26/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	3160	3	3	3	0.00
26/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3819	4	4	4	0.00
26/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3775	4	4	4	0.00
26/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3863	4	4	4	0.00
26/04/2018	2037 On 07-February-19			Bond Future	9.15	93.8032	94.6268	93.8032	0.00
26/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4049	4	4	4	0.00
26/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4091	4	4	4	0.00

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26/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4133	4	4	4	0.00
26/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4774	5	5	5	0.00
26/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4860	5	5	5	0.00
26/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4817	5	5	5	0.00
26/04/2018	2038 On 03-May-18			Bond Future	127.94	127.9262	127.9420	127.9262	5,837.00
26/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	4348	4	4	4	0.00
26/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	4328	4	4	4	0.00
26/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	4338	4	4	4	0.00
26/04/2018	2038 On 02-August-18			Bond Future	128.73	128.7102	128.7262	128.7102	9,180.00
26/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	5804	6	6	6	0.00
26/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	5814	6	6	6	0.00
26/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	5824	6	6	6	0.00
26/04/2018	2038 On 01-November-18			Bond Future	131.09	131.0732	131.0888	131.0732	0.00
26/04/2018	2038 On 07-February-19			Bond Future	132.14	132.1233	132.1365	132.1233	0.00
26/04/2018	2040 On 03-May-18			Bond Future	9.06	100.9953	101.7946	100.9953	16,815.00
26/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	8780	8	9	8	0.00
26/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	1,011.00
26/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	8699	8	9	8	0.00
26/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	8211	7	8	7	1,500.00
26/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	391	0	0	0	1,239.00
26/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	8861	8	9	8	0.00
26/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	983	2	1	2	0.00
26/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	5512	6	6	6	0.00

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26/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2040 On 02-August-18			Bond Future	9.11	98.3019	99.1155	98.3019	18,695.00
26/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	8592	8	9	8	0.00
26/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	8521	8	9	8	0.00
26/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	8449	8	8	8	0.00
26/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	477	1	0	1	0.00
26/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	486	1	0	1	0.00
26/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	468	1	0	1	0.00
26/04/2018	2040 On 01-November-18			Bond Future	9.16	100.0879	100.9157	100.0879	0.00
26/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	3463	3	3	3	0.00
26/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	3509	3	4	3	0.00
26/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	3418	3	3	3	0.00
26/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	4220	5	4	5	0.00
26/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	4172	5	4	5	0.00
26/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	4125	5	4	5	0.00
26/04/2018	2040 On 07-February-19			Bond Future	9.21	97.5572	98.3994	97.5572	0.00
26/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	4440	4	4	4	0.00
26/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	4531	4	5	4	0.00
26/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	4485	4	4	4	0.00
26/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	5265	6	5	6	0.00
26/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	5312	6	5	6	0.00
26/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	5219	6	5	6	0.00
26/04/2018	2044 On 03-May-18			Bond Future	9.10	98.0215	98.8376	98.0215	12,177.00
26/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	8909	8	9	8	0.00
26/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	8827	8	9	8	0.00
26/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	8745	8	9	8	0.00
26/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
26/04/2018	2044 On 02-August-18			Bond Future	9.15	95.3998	96.2305	95.3998	20,222.00
26/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	8478	8	8	8	0.00
26/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	8622	8	9	8	0.00
26/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	8550	8	9	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
26/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	528	1	1	1	0.00
26/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	518	1	1	1	0.00
26/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	538	1	1	1	0.00
26/04/2018	2044 On 01-November-18			Bond Future	9.19	97.1331	97.9782	97.1331	0.00
26/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	3597	3	4	3	0.00
26/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	3644	3	4	3	0.00
26/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	3691	3	4	3	0.00
26/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	4247	5	4	5	0.00
26/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	4199	5	4	5	0.00
26/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	4295	5	4	5	0.00
26/04/2018	2044 On 07-February-19			Bond Future	9.24	94.6692	95.5292	94.6692	0.00
26/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	4707	4	5	4	0.00
26/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	4754	4	5	4	0.00
26/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	4661	4	5	4	0.00
26/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	5418	6	5	6	0.00
26/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	5370	6	5	6	0.00
26/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	5323	6	5	6	0.00
26/04/2018	2046 On 03-May-18			Bond Future	120.81	120.7959	120.8113	120.7959	1,258.00
26/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	7129	7	7	7	0.00
26/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	7139	7	7	7	0.00
26/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	7119	7	7	7	0.00
26/04/2018	2046 On 02-August-18			Bond Future	123.02	123.0018	123.0173	123.0018	10,917.00
26/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	5773	6	6	6	0.00
26/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	5753	6	6	6	0.00
26/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	5763	6	6	6	0.00
26/04/2018	2046 On 01-November-18			Bond Future	123.63	123.6106	123.6257	123.6106	0.00
26/04/2018	2046 On 07-February-19			Bond Future	126.11	126.1006	126.1134	126.1006	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
26/04/2018	2050 On 03-May-18			Bond Future	128.66	128.9237	128.6611	128.9237	7,093.00
26/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	6969	7	7	7	0.00
26/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	6949	7	7	7	0.00
26/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	6959	7	7	7	0.00
26/04/2018	2050 On 02-August-18			Bond Future	129.28	129.5499	129.2820	129.5499	9,775.00
26/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
26/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	8258	8	8	8	0.00
26/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	8238	8	8	8	0.00
26/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	8248	8	8	8	0.00
26/04/2018	2050 On 01-November-18			Bond Future	131.66	131.9281	131.6551	131.9281	0.00
26/04/2018	2050 On 07-February-19			Bond Future	132.53	132.8140	132.5323	132.8140	0.00
26/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	AL37 On 03-May-18			Index Future	584.30	582.3660	584.2970	582.3660	0.00
26/04/2018	AL37 On 02-August-18			Index Future	594.79	592.8190	594.7850	592.8190	0.00
26/04/2018	AL37 On 01-November-18			Index Future	605.59	603.5910	605.5880	603.5910	0.00
26/04/2018	AL37 On 07-February-19			Index Future	617.56	615.5340	617.5600	615.5340	0.00
26/04/2018	AL7T On 03-May-18			Index Future	688.27	685.0910	688.2660	685.0910	0.00
26/04/2018	AL7T On 02-August-18			Index Future	700.62	697.3890	700.6210	697.3890	0.00
26/04/2018	AL7T On 01-November-18			Index Future	713.35	710.0600	713.3460	710.0600	0.00
26/04/2018	AL7T On 07-February-19			Index Future	727.45	724.1100	727.4480	724.1100	0.00
26/04/2018	ALBI On 03-May-18			Index Future	629.62	625.7040	629.6180	625.7040	123.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2018	ALBI On 02-August-18			Index Future	640.92	636.9350	640.9200	636.9350	879.00
26/04/2018	ALBI On 01-November-18			Index Future	652.56	648.5080	652.5610	648.5080	0.00
26/04/2018	ALBI On 07-February-19			Index Future	665.46	661.3400	665.4610	661.3400	0.00
26/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C207 On 15-January-20			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
26/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2018	EL28 On 03-May-18			Bond Future	129.40	129.1013	129.4005	129.1013	0.00
26/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3780	4	4	4	0.00
26/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3790	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
26/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3800	4	4	4	0.00
26/04/2018	EL28 On 02-August-18			Bond Future	131.76	131.4589	131.7632	131.4589	0.00
26/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3177	3	3	3	0.00
26/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3187	3	3	3	0.00
26/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3167	3	3	3	0.00
26/04/2018	ES33 On 03-May-18			Bond Future	10.28	79.3227	79.8415	79.3227	0.00
26/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5598	5	6	5	0.00
26/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5713	5	6	5	0.00
26/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5656	5	6	5	0.00
26/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
26/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
26/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
26/04/2018	ES33 On 02-August-18			Bond Future	10.37	80.7464	81.2745	80.7464	9,466.00
26/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4658	4	5	4	0.00
26/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4716	4	5	4	0.00
26/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4773	4	5	4	0.00
26/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
26/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
26/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
26/04/2018	ES33 On 01-November-18			Bond Future	10.46	78.4247	78.9618	78.4247	0.00
26/04/2018	ES33 On 07-February-19			Bond Future	10.57	79.9761	80.5224	79.9761	0.00
26/04/2018	ES42 On 03-May-18			Bond Future	10.44	82.6213	83.2985	82.6213	3,000.00
26/04/2018	ES42 On 02-August-18			Bond Future	10.53	84.1043	84.7936	84.1043	7,957.00
26/04/2018	ES42 On 01-November-18			Bond Future	10.62	81.3724	82.0736	81.3724	0.00
26/04/2018	ES42 On 07-February-19			Bond Future	10.72	82.9820	83.6956	82.9820	0.00
26/04/2018	GOVI On 03-May-18			GOVI	626.26	622.6150	626.2630	622.6150	145.00
26/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	359730	32	36	32	0.00
26/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	359930	32	36	32	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
26/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	359830	32	36	32	0.00
26/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 02-August-18			GOVI	637.51	633.7910	637.5050	633.7910	458.00
26/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	317950	28	32	28	0.00
26/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	317850	28	32	28	0.00
26/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	318050	28	32	28	0.00
26/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 01-November-18			GOVI	649.08	645.3070	649.0840	645.3070	0.00
26/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	44060	8	4	8	0.00
26/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	44260	8	4	8	0.00
26/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	44160	8	4	8	0.00
26/04/2018	GOVI On 07-February-19			GOVI	661.92	658.0750	661.9160	658.0750	0.00
26/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
26/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	45940	8	5	8	0.00
26/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	46040	8	5	8	0.00
26/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	46140	8	5	8	0.00
26/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2018	IGOV On 03-May-18			Index Future	254.89	254.8290	254.8890	254.8290	694.00
26/04/2018	IGOV On 02-August-18			Index Future	259.55	259.4830	259.5450	259.4830	827.00
26/04/2018	IGOV On 01-November-18			Index Future	264.31	264.2460	264.3080	264.2460	241.00
26/04/2018	IGOV On 07-February-19			Index Future	269.63	269.5690	269.6270	269.5690	0.00
26/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
26/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
26/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4600	100.4500	100.4600	0.00
26/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.43	99.4400	99.4300	99.4400	0.00
26/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.06	100.0700	100.0600	100.0700	0.00
26/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
26/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
26/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8400	98.8300	98.8400	0.00
26/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1800	99.1800	99.1800	0.00
26/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.51	99.5200	99.5100	99.5200	0.00
26/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.85	99.8700	99.8500	99.8700	0.00
26/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.73	100.7600	100.7300	100.7600	0.00
26/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.41	98.4400	98.4100	98.4400	0.00
26/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.21	100.2600	100.2100	100.2600	0.00
26/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.68	95.7500	95.6800	95.7500	0.00
26/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.84	94.9300	94.8400	94.9300	0.00
26/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.98	94.0800	93.9800	94.0800	0.00
26/04/2018	IS05 On 21-September-21			Interest Rate Swap	94.08	94.2000	94.0800	94.2000	0.00
26/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.23	96.3600	96.2300	96.3600	51.00
26/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.32	96.4600	96.3200	96.4600	0.00
26/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.45	97.6100	97.4500	97.6100	0.00
26/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.61	99.7900	99.6100	99.7900	0.00
26/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.82	101.0100	100.8200	101.0100	0.00
26/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.85	96.0600	95.8500	96.0600	0.00
26/04/2018	IS05 On 20-June-23			Interest Rate Swap	100.13	100.3600	100.1300	100.3600	0.00
26/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.47	93.7700	93.4700	93.7700	0.00
26/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.38	90.7000	90.3800	90.7000	0.00
26/04/2018	IS10 On 15-June-26			Interest Rate Swap	89.05	89.4000	89.0500	89.4000	0.00
26/04/2018	IS10 On 21-September-26			Interest Rate Swap	91.16	91.5400	91.1600	91.5400	0.00
26/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.91	95.3200	94.9100	95.3200	0.00
26/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.42	93.8600	93.4200	93.8600	0.00
26/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.44	95.9000	95.4400	95.9000	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
26/04/2018	IS10 On 20-September-27			Interest Rate Swap	99.15	99.6100	99.1500	99.6100	0.00
26/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.45	99.9200	99.4500	99.9200	0.00
26/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.60	95.0800	94.6000	95.0800	0.00
26/04/2018	IS10 On 20-June-28			Interest Rate Swap	100.06	100.5400	100.0600	100.5400	0.00
26/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
26/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
26/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
26/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
26/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
26/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
26/04/2018	R023 On 03-May-18			Bond Future	7.66	101.4871	101.8068	101.4871	36,029.00
26/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2403	2	2	2	0.00
26/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	2441	2	2	2	0.00
26/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	2480	2	2	2	0.00
26/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	5875	6	6	6	0.00
26/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
26/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R023 On 02-August-18			Bond Future	7.68	103.3087	103.6341	103.3087	27,666.00
26/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	9717	9	10	9	0.00
26/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	9750	9	10	9	0.00
26/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	9683	9	10	9	0.00
26/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R023 On 02-August-18	10.40	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
26/04/2018	R023 On 01-November-18			Bond Future	7.70	101.2589	101.5896	101.2589	0.00
26/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	9816	9	10	9	0.00
26/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	9784	9	10	9	0.00
26/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	9752	9	10	9	0.00
26/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
26/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
26/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
26/04/2018	R023 On 07-February-19			Bond Future	7.73	103.2623	103.5976	103.2623	0.00
26/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9179	9	9	9	0.00
26/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9239	9	9	9	0.00
26/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9209	9	9	9	0.00
26/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	16	0	0	0	0.00
26/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	16	0	0	0	0.00
26/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	16	0	0	0	0.00
26/04/2018	R035 On 03-May-18			Bond Future	8.92	100.5832	101.2739	100.5832	23,087.00
26/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	7949	7	8	7	0.00
26/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	2822	2	3	2	0.00
26/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	117	0	0	0	1,000.00
26/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	8025	7	8	7	0.00
26/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	7873	7	8	7	0.00
26/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	21	0	0	0	1,000.00
26/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1575	2	2	2	0.00
26/04/2018	R035 On 02-August-18			Bond Future	8.96	102.3885	103.0916	102.3885	57,356.00
26/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	4812	4	5	4	0.00
26/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	4933	4	5	4	0.00
26/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	4872	4	5	4	0.00
26/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1002	1	1	1	0.00
26/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1021	1	1	1	0.00
26/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1041	1	1	1	0.00
26/04/2018	R035 On 01-November-18			Bond Future	9.01	99.7520	100.4671	99.7520	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
26/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	3125	3	3	3	0.00
26/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	3083	3	3	3	0.00
26/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	3042	3	3	3	0.00
26/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	3769	4	4	4	0.00
26/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	3812	4	4	4	0.00
26/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	3725	4	4	4	0.00
26/04/2018	R035 On 07-February-19			Bond Future	9.06	101.7255	102.4530	101.7255	0.00
26/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	3933	4	4	4	0.00
26/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	4015	4	4	4	0.00
26/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	3974	4	4	4	0.00
26/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	4758	5	5	5	0.00
26/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	4716	5	5	5	0.00
26/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	4801	5	5	5	0.00
26/04/2018	R186 On 03-May-18			Bond Future	8.21	117.3966	117.8978	117.3966	61,890.00
26/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	4636	4	5	4	0.00
26/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	6929	6	7	6	0.00
26/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	11904	11	12	11	0.00
26/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	4573	4	5	4	0.00
26/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3114	3	3	3	0.00
26/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	1906	1	2	1	0.00
26/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	551	0	1	0	0.00
26/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	2	0	0	0	500.00
26/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1023	1	1	1	0.00
26/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	4510	4	5	4	0.00
26/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	9456	9	9	9	0.00
26/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	1301	1	1	1	0.00
26/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	35	0	0	0	0.00
26/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	1598	1	2	1	0.00
26/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	9633	9	10	9	0.00
26/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	6254	6	6	6	0.00
26/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4131	4	4	4	0.00
26/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	3178	3	3	3	0.00
26/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
26/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	1	0	0	0	0.00
26/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	18	0	0	0	3,500.00
26/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	302	1	0	1	3,500.00
26/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	1	0	0	0	0.00
26/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	114	0	0	0	500.00
26/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
26/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	65	0	0	0	3,500.00
26/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1458	2	1	2	0.00
26/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	35	0	0	0	0.00
26/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	2443	3	2	3	0.00
26/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R186 On 02-August-18			Bond Future	8.25	114.2051	114.7153	114.2051	119,537.00
26/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	2482	2	2	2	0.00
26/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	1645	1	2	1	3,020.00
26/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	2524	2	3	2	0.00
26/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	172	0	0	0	3,020.00
26/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	2441	2	2	2	0.00
26/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	1116	1	1	1	0.00
26/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1669	2	2	2	0.00
26/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	5190	6	5	6	0.00
26/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	1072	1	1	1	0.00
26/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	1094	1	1	1	0.00
26/04/2018	R186 On 01-November-18			Bond Future	8.29	116.2803	116.7989	116.2803	0.00
26/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	2973	3	3	3	5,000.00
26/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3243	3	3	3	0.00
26/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	5951	6	6	6	0.00
26/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1407	1	1	1	5,000.00
26/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3282	3	3	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
26/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3204	3	3	3	0.00
26/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1783	2	2	2	0.00
26/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	769	1	1	1	5,000.00
26/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3531	4	4	4	0.00
26/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1737	2	2	2	0.00
26/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1760	2	2	2	0.00
26/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1926	2	2	2	0.00
26/04/2018	R186 On 07-February-19			Bond Future	8.34	113.2744	113.8012	113.2744	0.00
26/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	2601	2	3	2	0.00
26/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	2631	2	3	2	0.00
26/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	2662	2	3	2	0.00
26/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	3372	4	3	4	0.00
26/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	3435	4	3	4	0.00
26/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	3404	4	3	4	0.00
26/04/2018	R197 On 03-May-18			Bond Future	305.21	305.1810	305.2148	305.1810	1,400.00
26/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	775	1	1	1	0.00
26/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	755	1	1	1	0.00
26/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	765	1	1	1	0.00
26/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R197 On 02-August-18			Bond Future	303.62	303.5896	303.6235	303.5896	2,350.00
26/04/2018	R197 On 01-November-18			Bond Future	309.20	309.1629	309.1962	309.1629	0.00
26/04/2018	R197 On 07-February-19			Bond Future	308.06	308.0317	308.0594	308.0317	0.00
26/04/2018	R202 On 03-May-18			Bond Future	240.38	240.3540	240.3835	240.3540	18,877.00
26/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
26/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
26/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
26/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	7106	7	7	7	0.00
26/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	7086	7	7	7	0.00
26/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	7096	7	7	7	0.00
26/04/2018	R202 On 02-August-18			Bond Future	240.97	240.9377	240.9677	240.9377	9,704.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2018	R202 On 01-November-18			Bond Future	245.39	245.3609	245.3905	245.3609	0.00
26/04/2018	R202 On 07-February-19			Bond Future	246.42	246.3948	246.4198	246.3948	0.00
26/04/2018	R204 On 03-May-18			Bond Future	6.76	103.7378	103.7647	103.7378	11,973.00
26/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	201	0	0	0	0.00
26/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	207	0	0	0	0.00
26/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	195	0	0	0	0.00
26/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R204 On 02-August-18			Bond Future	6.37	101.5627	101.5900	101.5627	7,876.00
26/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	957	1	1	1	0.00
26/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	954	1	1	1	0.00
26/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	961	1	1	1	0.00
26/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R207 On 03-May-18			Bond Future	7.11	102.3563	102.4672	102.3563	18,089.00
26/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	734	1	1	1	0.00
26/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	718	1	1	1	0.00
26/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	703	1	1	1	0.00
26/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R207 On 02-August-18			Bond Future	7.09	100.5520	100.6649	100.5520	7,315.00
26/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	76	0	0	0	0.00
26/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	80	0	0	0	0.00
26/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	84	0	0	0	0.00
26/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	378	0	0	0	0.00
26/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	396	0	0	0	0.00
26/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	387	0	0	0	0.00
26/04/2018	R207 On 01-November-18			Bond Future	7.02	102.3791	102.4932	102.3791	0.00
26/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	136	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
26/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	140	0	0	0	0.00
26/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	132	0	0	0	0.00
26/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	445	1	0	1	0.00
26/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	437	1	0	1	0.00
26/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	430	1	0	1	0.00
26/04/2018	R207 On 07-February-19			Bond Future	6.89	100.7591	100.8737	100.7591	0.00
26/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	148	0	0	0	0.00
26/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	145	0	0	0	0.00
26/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	141	0	0	0	0.00
26/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	468	1	0	1	0.00
26/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	473	1	0	1	0.00
26/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	462	1	0	1	0.00
26/04/2018	R208 On 03-May-18			Bond Future	7.32	99.0460	99.2382	99.0460	24,727.00
26/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1148	1	1	1	0.00
26/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1174	1	1	1	0.00
26/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1199	1	1	1	0.00
26/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R208 On 02-August-18			Bond Future	7.32	100.8238	101.0194	100.8238	24,189.00
26/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	227	0	0	0	0.00
26/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	209	0	0	0	0.00
26/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	218	0	0	0	0.00
26/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	663	1	1	1	0.00
26/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	648	1	1	1	0.00
26/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	678	1	1	1	0.00
26/04/2018	R208 On 01-November-18			Bond Future	7.31	99.2558	99.4543	99.2558	0.00
26/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	366	0	0	0	0.00
26/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	375	0	0	0	0.00
26/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	357	0	0	0	0.00
26/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	795	1	1	1	0.00
26/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	820	1	1	1	0.00
26/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	807	1	1	1	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
26/04/2018	R208 On 07-February-19			Bond Future	7.30	101.2195	101.4201	101.2195	0.00
26/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	471	0	0	0	0.00
26/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	462	0	0	0	0.00
26/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	454	0	0	0	0.00
26/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	902	1	1	1	0.00
26/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	923	1	1	1	0.00
26/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	912	1	1	1	0.00
26/04/2018	R209 On 03-May-18			Bond Future	8.95	76.2025	76.7843	76.2025	56,631.00
26/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	6156	6	6	6	0.00
26/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	8468	8	8	8	0.00
26/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	7107	7	7	7	0.00
26/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	11469	11	11	11	0.00
26/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	5511	5	6	5	435.00
26/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	5641	5	6	5	0.00
26/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	2509	2	3	2	0.00
26/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	6220	6	6	6	0.00
26/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	6092	6	6	6	0.00
26/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	1779	1	2	1	250.00
26/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	3658	3	4	3	0.00
26/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	493	0	0	0	0.00
26/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	48	0	0	0	0.00
26/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
26/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	1	0	0	0	250.00
26/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
26/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	12	0	0	0	0.00
26/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	475	1	0	1	0.00
26/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
26/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
26/04/2018	R209 On 02-August-18			Bond Future	8.99	77.5702	78.1624	77.5702	79,612.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	3967	4	4	4	0.00
26/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	11773	11	12	11	0.00
26/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	1884	2	2	2	5,000.00
26/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	8239	8	8	8	0.00
26/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1442	1	1	1	0.00
26/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5174	5	5	5	435.00
26/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	601	0	1	0	500.00
26/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	9199	9	9	9	0.00
26/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	2911	3	3	3	0.00
26/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	548	0	1	0	5,000.00
26/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	9255	9	9	9	0.00
26/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	9311	9	9	9	0.00
26/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	99	0	0	0	0.00
26/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	105	0	0	0	0.00
26/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	578	1	1	1	0.00
26/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	102	0	0	0	0.00
26/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4505	5	5	5	0.00
26/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	2105	2	2	2	0.00
26/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2609	3	3	3	500.00
26/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	169	0	0	0	435.00
26/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	4326	5	4	5	0.00
26/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1359	2	1	2	500.00
26/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	25	0	0	0	435.00
26/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	903	1	1	1	5,000.00
26/04/2018	R209 On 01-November-18			Bond Future	9.03	75.8316	76.4341	75.8316	0.00
26/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75546	75	76	75	0.00
26/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75546	75	76	75	0.00
26/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7167	7	7	7	0.00
26/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75546	75	76	75	0.00
26/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4128	4	4	4	0.00
26/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	10224	10	10	10	0.00
26/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7013	7	7	7	0.00
26/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	945	1	1	1	0.00
26/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	352	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
26/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	910	1	1	1	0.00
26/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1993	2	2	2	0.00
26/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R209 On 07-February-19			Bond Future	9.08	77.3318	77.9448	77.3318	0.00
26/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3295	3	3	3	0.00
26/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3330	3	3	3	0.00
26/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	3261	3	3	3	0.00
26/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	4186	5	4	5	0.00
26/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	4149	4	4	4	0.00
26/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	4112	4	4	4	0.00
26/04/2018	R210 On 03-May-18			Bond Future	187.75	187.3183	187.7475	187.3183	280.00
26/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
26/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
26/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
26/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	3702	4	4	4	0.00
26/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	3692	4	4	4	0.00
26/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	3712	4	4	4	0.00
26/04/2018	R210 On 02-August-18			Bond Future	191.18	190.7390	191.1756	190.7390	2,159.00
26/04/2018	R210 On 01-November-18			Bond Future	192.18	191.7401	192.1840	191.7401	0.00
26/04/2018	R210 On 07-February-19			Bond Future	196.05	195.6026	196.0514	195.6026	0.00
26/04/2018	R212 On 03-May-18			Bond Future	154.76	154.7969	154.7589	154.7969	2,818.00
26/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	479	1	0	1	0.00
26/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	459	0	0	0	0.00
26/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	469	1	0	1	0.00
26/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R212 On 02-August-18			Bond Future	155.48	155.5217	155.4828	155.5217	3,975.00
26/04/2018	R212 On 01-November-18			Bond Future	158.34	158.3767	158.3365	158.3767	0.00
26/04/2018	R212 On 07-February-19			Bond Future	159.37	159.4132	159.3688	159.4132	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
26/04/2018	R213 On 03-May-18			Bond Future	8.69	87.8804	88.4046	87.8804	8,475.00
26/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	5796	5	6	5	0.00
26/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	5859	5	6	5	0.00
26/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	5922	5	6	5	0.00
26/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R213 On 02-August-18			Bond Future	8.73	89.4577	89.9914	89.4577	22,414.00
26/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	3296	3	3	3	0.00
26/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	3249	3	3	3	0.00
26/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	3202	3	3	3	0.00
26/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	1023	1	1	1	0.00
26/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	1043	1	1	1	0.00
26/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	1003	1	1	1	0.00
26/04/2018	R213 On 01-November-18			Bond Future	8.77	87.5364	88.0790	87.5364	0.00
26/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2285	2	2	2	0.00
26/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2252	2	2	2	0.00
26/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2220	2	2	2	0.00
26/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	3099	3	3	3	0.00
26/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	3136	3	3	3	0.00
26/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	3063	3	3	3	0.00
26/04/2018	R213 On 07-February-19			Bond Future	8.82	89.2682	89.8200	89.2682	0.00
26/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	2964	3	3	3	0.00
26/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	2996	3	3	3	0.00
26/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3029	3	3	3	0.00
26/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3894	4	4	4	0.00
26/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3859	4	4	4	0.00
26/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3929	4	4	4	0.00
26/04/2018	R214 On 03-May-18			Bond Future	9.05	76.0931	76.7863	76.0931	15,695.00
26/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	6675	6	7	6	0.00
26/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	6741	6	7	6	0.00
26/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	6609	6	7	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
26/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R214 On 02-August-18			Bond Future	9.09	77.4589	78.1645	77.4589	24,410.00
26/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	1601	1	2	1	0.00
26/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	1670	1	2	1	0.00
26/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	1635	1	2	1	0.00
26/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2710	3	3	3	0.00
26/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2667	3	3	3	0.00
26/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2754	3	3	3	0.00
26/04/2018	R214 On 01-November-18			Bond Future	9.13	75.5728	76.2906	75.5728	0.00
26/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	2526	2	3	2	0.00
26/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	2561	2	3	2	0.00
26/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	2597	2	3	2	0.00
26/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3610	4	4	4	0.00
26/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3694	4	4	4	0.00
26/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3652	4	4	4	0.00
26/04/2018	R214 On 07-February-19			Bond Future	9.18	77.0680	77.7986	77.0680	0.00
26/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	3466	3	3	3	0.00
26/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	3502	3	4	3	0.00
26/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	3429	3	3	3	0.00
26/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4568	5	5	5	0.00
26/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4528	5	5	5	0.00
26/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	4488	5	4	5	0.00
26/04/2018	R248 On 03-May-18			Bond Future	9.07	97.4222	98.3168	97.4222	21,951.00
26/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	9109	8	9	8	0.00
26/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	9025	8	9	8	0.00
26/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	8941	8	9	8	0.00
26/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
26/04/2018	R248 On 02-August-18			Bond Future	9.11	99.1707	100.0814	99.1707	98,454.00
26/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	2214	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
26/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	2169	2	2	2	0.00
26/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	2124	2	2	2	0.00
26/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	3511	4	4	4	0.00
26/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	3567	4	4	4	0.00
26/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	3455	4	3	4	0.00
26/04/2018	R248 On 01-November-18			Bond Future	9.16	96.5391	97.4657	96.5391	0.00
26/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	3373	3	3	3	0.00
26/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	3466	3	3	3	0.00
26/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	3419	3	3	3	0.00
26/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	4783	5	5	5	0.00
26/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	4729	5	5	5	0.00
26/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4836	5	5	5	0.00
26/04/2018	R248 On 07-February-19			Bond Future	9.21	98.4490	99.3921	98.4490	0.00
26/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	4513	4	5	4	0.00
26/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	4561	4	5	4	0.00
26/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	4466	4	4	4	0.00
26/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5889	6	6	6	0.00
26/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5993	7	6	7	0.00
26/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5941	6	6	6	0.00