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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/04/2018 TO: 17/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	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
17/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	2025 On 03-May-18			Bond Future	134.91	135.0808	134.9074	135.0808	1,033.00
17/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	1687	2	2	2	0.00
17/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	1697	2	2	2	0.00
17/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	1707	2	2	2	0.00
17/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2025 On 02-August-18			Bond Future	135.99	136.1575	135.9948	136.1575	250.00
17/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	665	1	1	1	0.00
17/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	675	1	1	1	0.00
17/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	655	0	1	0	0.00
17/04/2018	2025 On 01-November-18			Bond Future	138.49	138.6486	138.4921	138.6486	0.00
17/04/2018	2025 On 07-February-19			Bond Future	139.88	140.0396	139.8762	140.0396	0.00
17/04/2018	2029 On 03-May-18			Bond Future	102.20	102.9029	102.1986	102.9029	0.00
17/04/2018	2029 On 02-August-18			Bond Future	104.07	104.7739	104.0675	104.7739	1,370.00
17/04/2018	2029 On 01-November-18			Bond Future	104.93	105.6413	104.9289	105.6413	0.00
17/04/2018	2029 On 07-February-19			Bond Future	107.05	107.7783	107.0485	107.7783	0.00
17/04/2018	2030 On 03-May-18			Bond Future	8.46	98.6746	98.7517	98.6746	93,910.00
17/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7041	7	7	7	0.00
17/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7171	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
17/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7106	7	7	7	0.00
17/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2030 On 02-August-18			Bond Future	8.50	96.4322	96.5204	96.4322	127.00
17/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6769	7	7	7	0.00
17/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1983	2	2	2	7,850.00
17/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3759	4	4	4	7,850.00
17/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	6827	7	7	7	0.00
17/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7001	7	7	7	0.00
17/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6711	7	7	7	0.00
17/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	280	0	0	0	7,850.00
17/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	298	0	0	0	0.00
17/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	311	0	0	0	0.00
17/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	928	1	1	1	0.00
17/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	305	0	0	0	0.00
17/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1920	2	2	2	0.00
17/04/2018	2030 On 01-November-18			Bond Future	8.54	98.1772	98.2740	98.1772	0.00
17/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2886	3	3	3	0.00
17/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2961	3	3	3	0.00
17/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2923	3	3	3	0.00
17/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2560	3	3	3	0.00
17/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2592	3	3	3	0.00
17/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2529	3	3	3	0.00
17/04/2018	2030 On 07-February-19			Bond Future	8.58	96.1180	96.2139	96.1180	0.00
17/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3656	4	4	4	0.00
17/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3693	4	4	4	0.00
17/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3731	4	4	4	0.00
17/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3299	3	3	3	0.00
17/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3329	3	3	3	0.00
17/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3360	3	3	3	0.00
17/04/2018	2032 On 03-May-18			Bond Future	8.63	97.6898	97.7735	97.6898	60,170.00
17/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	7873	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
17/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	7943	8	8	8	0.00
17/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8012	8	8	8	0.00
17/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2032 On 02-August-18			Bond Future	8.67	99.4353	99.5302	99.4353	2.00
17/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7675	8	8	8	0.00
17/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7613	8	8	8	0.00
17/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7550	7	8	7	0.00
17/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	333	0	0	0	0.00
17/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	339	0	0	0	0.00
17/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	326	0	0	0	0.00
17/04/2018	2032 On 01-November-18			Bond Future	8.72	97.0794	97.1830	97.0794	0.00
17/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3217	3	3	3	0.00
17/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3258	3	3	3	0.00
17/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3177	3	3	3	0.00
17/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2918	3	3	3	0.00
17/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2883	3	3	3	0.00
17/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2848	3	3	3	0.00
17/04/2018	2032 On 07-February-19			Bond Future	8.76	99.0081	99.1110	99.0081	0.00
17/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4116	4	4	4	0.00
17/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4074	4	4	4	0.00
17/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	4033	4	4	4	0.00
17/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3699	4	4	4	0.00
17/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3732	4	4	4	0.00
17/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3666	4	4	4	0.00
17/04/2018	2033 On 03-May-18			Bond Future	107.38	108.2087	107.3808	108.2087	6,055.00
17/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	1	0	1	0.00
17/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	1	0	1	0.00
17/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	309	0	0	0	0.00
17/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	319	0	0	0	0.00
17/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	329	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
17/04/2018	2033 On 02-August-18			Bond Future	109.34	110.1761	109.3443	110.1761	1,515.00
17/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	586	0	1	0	0.00
17/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	596	0	1	0	0.00
17/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	576	0	1	0	0.00
17/04/2018	2033 On 01-November-18			Bond Future	110.23	111.0709	110.2311	111.0709	0.00
17/04/2018	2033 On 07-February-19			Bond Future	112.46	113.3176	112.4580	113.3176	0.00
17/04/2018	2037 On 03-May-18			Bond Future	8.88	98.8156	98.7772	98.8156	48,650.00
17/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	8887	9	9	9	0.00
17/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9038	9	9	9	0.00
17/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	8963	9	9	9	0.00
17/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2037 On 02-August-18			Bond Future	8.93	96.3254	96.2961	96.3254	731.00
17/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	8689	9	9	9	0.00
17/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	8757	9	9	9	0.00
17/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	8825	9	9	9	0.00
17/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	384	0	0	0	0.00
17/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	400	0	0	0	0.00
17/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	392	0	0	0	0.00
17/04/2018	2037 On 01-November-18			Bond Future	8.97	98.0685	98.0455	98.0685	0.00
17/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3760	4	4	4	0.00
17/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	3855	4	4	4	0.00
17/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	3807	4	4	4	0.00
17/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3391	3	3	3	0.00
17/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3353	3	3	3	0.00
17/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3430	3	3	3	0.00
17/04/2018	2037 On 07-February-19			Bond Future	9.02	95.7565	95.7303	95.7565	0.00
17/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4697	5	5	5	0.00
17/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4742	5	5	5	0.00

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17/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4787	5	5	5	0.00
17/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4325	4	4	4	0.00
17/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4404	4	4	4	0.00
17/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4364	4	4	4	0.00
17/04/2018	2038 On 03-May-18			Bond Future	133.07	133.0727	133.0698	133.0727	5,837.00
17/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	800	1	1	1	0.00
17/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	790	1	1	1	0.00
17/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	780	1	1	1	0.00
17/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2038 On 02-August-18			Bond Future	133.95	133.9403	133.9512	133.9403	3,354.00
17/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	579	1	1	1	0.00
17/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	589	1	1	1	0.00
17/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	599	1	1	1	0.00
17/04/2018	2038 On 01-November-18			Bond Future	136.41	136.3911	136.4110	136.3911	0.00
17/04/2018	2038 On 07-February-19			Bond Future	137.58	137.5595	137.5764	137.5595	0.00
17/04/2018	2040 On 03-May-18			Bond Future	8.93	103.0546	103.0127	103.0546	45,891.00
17/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	9998	10	10	10	0.00
17/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	31	0	0	0	1,011.00
17/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	9917	10	10	10	0.00
17/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1335	1	1	1	1,239.00
17/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9429	9	9	9	1,500.00
17/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10079	10	10	10	0.00
17/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	709	1	1	1	0.00
17/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4325	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
17/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2040 On 02-August-18			Bond Future	8.98	100.3898	100.3574	100.3898	4,686.00
17/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9782	10	10	10	0.00
17/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9711	10	10	10	0.00
17/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9640	10	10	10	0.00
17/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	425	0	0	0	0.00
17/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	435	0	0	0	0.00
17/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	416	0	0	0	0.00
17/04/2018	2040 On 01-November-18			Bond Future	9.02	102.2065	102.1805	102.2065	0.00
17/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4222	4	4	4	0.00
17/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4272	4	4	4	0.00
17/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4172	4	4	4	0.00
17/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3709	4	4	4	0.00
17/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3666	4	4	4	0.00
17/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3624	4	4	4	0.00
17/04/2018	2040 On 07-February-19			Bond Future	9.06	99.7259	99.6967	99.7259	0.00
17/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5246	5	5	5	0.00
17/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5347	5	5	5	0.00
17/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5297	5	5	5	0.00
17/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4779	5	5	5	0.00
17/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4821	5	5	5	0.00
17/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4738	5	5	5	0.00
17/04/2018	2044 On 03-May-18			Bond Future	8.98	100.1285	100.0362	100.1285	28,181.00
17/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10108	10	10	10	0.00
17/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10026	10	10	10	0.00
17/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	9944	10	10	10	0.00
17/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
17/04/2018	2044 On 02-August-18			Bond Future	9.02	97.5366	97.4525	97.5366	300.00
17/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9637	10	10	10	0.00
17/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	9784	10	10	10	0.00
17/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9710	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	466	0	0	0	0.00
17/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	458	0	0	0	0.00
17/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	475	0	0	0	0.00
17/04/2018	2044 On 01-November-18			Bond Future	9.06	99.3016	99.2230	99.3016	0.00
17/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4358	4	4	4	0.00
17/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4411	4	4	4	0.00
17/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4464	5	4	5	0.00
17/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3769	4	4	4	0.00
17/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3728	4	4	4	0.00
17/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3812	4	4	4	0.00
17/04/2018	2044 On 07-February-19			Bond Future	9.11	96.8888	96.8058	96.8888	0.00
17/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5482	6	5	6	0.00
17/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5533	6	6	6	0.00
17/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5432	5	5	5	0.00
17/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4912	5	5	5	0.00
17/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4869	5	5	5	0.00
17/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4825	5	5	5	0.00
17/04/2018	2046 On 03-May-18			Bond Future	124.21	126.0740	124.2056	126.0740	8,174.00
17/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	3734	2	4	2	0.00
17/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	3744	2	4	2	0.00
17/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	3724	2	4	2	0.00
17/04/2018	2046 On 02-August-18			Bond Future	126.48	128.3664	126.4769	128.3664	2,743.00
17/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	2313	0	2	0	0.00
17/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	2293	0	2	0	0.00
17/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	2303	0	2	0	0.00
17/04/2018	2046 On 01-November-18			Bond Future	127.15	129.0656	127.1501	129.0656	0.00
17/04/2018	2046 On 07-February-19			Bond Future	129.72	131.6764	129.7187	131.6764	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
17/04/2018	2050 On 03-May-18			Bond Future	132.94	133.5270	132.9406	133.5270	7,163.00
17/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	2689	2	3	2	0.00
17/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	2669	2	3	2	0.00
17/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	2679	2	3	2	0.00
17/04/2018	2050 On 02-August-18			Bond Future	133.64	134.2267	133.6436	134.2267	2,625.00
17/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
17/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	3896	3	4	3	0.00
17/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	3876	3	4	3	0.00
17/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	3886	3	4	3	0.00
17/04/2018	2050 On 01-November-18			Bond Future	136.10	136.6828	136.0978	136.6828	0.00
17/04/2018	2050 On 07-February-19			Bond Future	137.08	137.6756	137.0752	137.6756	0.00
17/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	AL37 On 03-May-18			Index Future	588.01	587.7670	588.0130	587.7670	0.00
17/04/2018	AL37 On 02-August-18			Index Future	598.58	598.2700	598.5770	598.2700	0.00
17/04/2018	AL37 On 01-November-18			Index Future	609.45	609.0980	609.4540	609.0980	0.00
17/04/2018	AL37 On 07-February-19			Index Future	621.55	621.2000	621.5480	621.2000	0.00
17/04/2018	AL7T On 03-May-18			Index Future	694.38	693.9230	694.3800	693.9230	0.00
17/04/2018	AL7T On 02-August-18			Index Future	706.86	706.3230	706.8560	706.3230	0.00
17/04/2018	AL7T On 01-November-18			Index Future	719.70	719.1060	719.7000	719.1060	0.00
17/04/2018	AL7T On 07-February-19			Index Future	733.98	733.3940	733.9820	733.3940	0.00
17/04/2018	ALBI On 03-May-18			Index Future	636.13	636.1280	636.1320	636.1280	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
17/04/2018	ALBI On 02-August-18			Index Future	647.56	647.4950	647.5620	647.4950	0.00
17/04/2018	ALBI On 01-November-18			Index Future	659.33	659.2140	659.3280	659.2140	0.00
17/04/2018	ALBI On 07-February-19			Index Future	672.41	672.3120	672.4120	672.3120	0.00
17/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	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
17/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2018	EL28 On 03-May-18			Bond Future	130.69	132.0682	130.6874	132.0682	0.00
17/04/2018	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
17/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
17/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
17/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	2493	1	2	1	0.00
17/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	2503	1	3	1	0.00
17/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	2513	1	3	1	0.00
17/04/2018	EL28 On 02-August-18			Bond Future	133.08	134.4695	133.0770	134.4695	0.00
17/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
17/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
17/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
17/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	1863	0	2	0	0.00
17/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	1873	0	2	0	0.00
17/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	1853	0	2	0	0.00
17/04/2018	ES33 On 03-May-18			Bond Future	10.16	80.6312	80.6383	80.6312	9,466.00
17/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6395	6	6	6	0.00
17/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6510	7	7	7	0.00
17/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6453	6	6	6	0.00
17/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
17/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
17/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
17/04/2018	ES33 On 02-August-18			Bond Future	10.24	82.0719	82.0872	82.0719	0.00
17/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5471	5	5	5	0.00
17/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5528	6	6	6	0.00
17/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5586	6	6	6	0.00
17/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
17/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
17/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
17/04/2018	ES33 On 01-November-18			Bond Future	10.33	79.7684	79.7896	79.7684	0.00
17/04/2018	ES33 On 07-February-19			Bond Future	10.43	81.3531	81.3725	81.3531	0.00
17/04/2018	ES42 On 03-May-18			Bond Future	10.33	84.3004	84.1933	84.3004	7,957.00
17/04/2018	ES42 On 02-August-18			Bond Future	10.41	85.8066	85.7060	85.8066	0.00
17/04/2018	ES42 On 01-November-18			Bond Future	10.49	83.0994	83.0030	83.0994	0.00
17/04/2018	ES42 On 07-February-19			Bond Future	10.58	84.7502	84.6495	84.7502	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
17/04/2018	GOVI On 03-May-18			GOVI	632.63	632.5370	632.6340	632.5370	474.00
17/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	423440	42	42	42	0.00
17/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	423640	42	42	42	0.00
17/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	423540	42	42	42	0.00
17/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 02-August-18			GOVI	644.00	643.8390	644.0000	643.8390	0.00
17/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	382900	38	38	38	0.00
17/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	382800	38	38	38	0.00
17/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	383000	38	38	38	0.00
17/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 01-November-18			GOVI	655.70	655.4920	655.7020	655.4920	0.00
17/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	22120	2	2	2	0.00
17/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	21920	2	2	2	0.00
17/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	22020	2	2	2	0.00
17/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 07-February-19			GOVI	668.71	668.5150	668.7130	668.5150	0.00
17/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	21930	2	2	2	0.00
17/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	21830	2	2	2	0.00
17/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	22030	2	2	2	0.00
17/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
17/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
17/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2018	IGOV On 03-May-18			Index Future	259.66	261.2280	259.6590	261.2280	1,116.00
17/04/2018	IGOV On 02-August-18			Index Future	264.41	265.9770	264.4060	265.9770	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
17/04/2018	IGOV On 01-November-18			Index Future	269.26	270.8440	269.2630	270.8440	0.00
17/04/2018	IGOV On 07-February-19			Index Future	274.70	276.3230	274.7030	276.3230	0.00
17/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
17/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
17/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4500	100.4400	100.4500	0.00
17/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.4100	99.4000	99.4100	0.00
17/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
17/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
17/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
17/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8300	98.8200	98.8300	0.00
17/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1600	99.1500	99.1600	0.00
17/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4900	99.4700	99.4900	0.00
17/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.8200	99.7900	99.8200	0.00
17/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.6900	100.6600	100.6900	0.00
17/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.32	98.3600	98.3200	98.3600	0.00
17/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.11	100.1500	100.1100	100.1500	0.00
17/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.54	95.6100	95.5400	95.6100	0.00
17/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.67	94.7600	94.6700	94.7600	0.00
17/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.78	93.8700	93.7800	93.8700	0.00
17/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.85	93.9600	93.8500	93.9600	0.00
17/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.96	96.0800	95.9600	96.0800	51.00
17/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.01	96.1400	96.0100	96.1400	0.00
17/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.12	97.2500	97.1200	97.2500	0.00
17/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.25	99.3900	99.2500	99.3900	0.00
17/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.43	100.5800	100.4300	100.5800	0.00
17/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.43	95.5900	95.4300	95.5900	0.00
17/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.70	99.8600	99.7000	99.8600	0.00
17/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.88	93.1000	92.8800	93.1000	0.00
17/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.79	90.0000	89.7900	90.0000	0.00
17/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.44	88.6700	88.4400	88.6700	0.00
17/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.55	90.7800	90.5500	90.7800	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
17/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.31	94.5500	94.3100	94.5500	0.00
17/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.80	93.0600	92.8000	93.0600	0.00
17/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.83	95.0800	94.8300	95.0800	0.00
17/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.54	98.7900	98.5400	98.7900	0.00
17/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.84	99.0800	98.8400	99.0800	0.00
17/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.97	94.2100	93.9700	94.2100	0.00
17/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.45	99.6800	99.4500	99.6800	0.00
17/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/04/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
17/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
17/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
17/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
17/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
17/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
17/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
17/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
17/04/2018	R023 On 03-May-18			Bond Future	7.50	102.3963	102.4389	102.3963	71,633.00
17/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	3035	3	3	3	0.00
17/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3073	3	3	3	0.00
17/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3112	3	3	3	0.00
17/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6507	6	7	6	0.00
17/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
17/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 02-August-18			Bond Future	7.51	104.2258	104.2794	104.2258	16,296.00
17/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	10362	10	10	10	0.00
17/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	10395	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	10328	10	10	10	0.00
17/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 01-November-18			Bond Future	7.52	102.1854	102.2471	102.1854	0.00
17/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	10473	10	10	10	0.00
17/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	10441	10	10	10	0.00
17/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	10409	10	10	10	0.00
17/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
17/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R023 On 07-February-19			Bond Future	7.53	104.2155	104.2756	104.2155	0.00
17/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9849	10	10	10	0.00
17/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9909	10	10	10	0.00
17/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9879	10	10	10	0.00
17/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	8	0	0	0	0.00
17/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	8	0	0	0	0.00
17/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	8	0	0	0	0.00
17/04/2018	R035 On 03-May-18			Bond Future	8.79	102.3891	102.3946	102.3891	78,610.00
17/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9070	9	9	9	0.00
17/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	1019	1	1	1	1,000.00
17/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4035	4	4	4	0.00
17/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9146	9	9	9	0.00
17/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	8994	9	9	9	0.00
17/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	1	0	0	0	0.00
17/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	114	0	0	0	1,000.00
17/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	1	0	0	0	0.00
17/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	1	0	0	0	0.00
17/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1357	1	1	1	0.00
17/04/2018	R035 On 02-August-18			Bond Future	8.83	104.2186	104.2343	104.2186	5,691.00
17/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6225	6	6	6	0.00
17/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6343	6	6	6	0.00
17/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6284	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
17/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1269	1	1	1	0.00
17/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1290	1	1	1	0.00
17/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1311	1	1	1	0.00
17/04/2018	R035 On 01-November-18			Bond Future	8.87	101.6080	101.6311	101.6080	0.00
17/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	564	1	1	1	0.00
17/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	479	0	0	0	0.00
17/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	394	0	0	0	0.00
17/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R035 On 07-February-19			Bond Future	8.92	103.6266	103.6474	103.6266	0.00
17/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	326	0	0	0	0.00
17/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	494	0	0	0	0.00
17/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	410	0	0	0	0.00
17/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 03-May-18			Bond Future	8.07	118.7596	118.8317	118.7596	181,875.00
17/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5570	5	6	5	0.00
17/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	7863	8	8	8	1,093.00
17/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	12838	13	13	13	0.00
17/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5507	5	6	5	0.00
17/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4052	4	4	4	0.00
17/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	2852	3	3	3	0.00
17/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1393	1	1	1	0.00
17/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	123	0	0	0	500.00
17/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5444	5	5	5	0.00
17/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2239	2	2	2	0.00
17/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	396	0	0	0	0.00
17/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2543	2	3	2	0.00
17/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10390	10	10	10	0.00
17/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1945	2	2	2	0.00
17/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10567	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4116	4	4	4	0.00
17/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7188	7	7	7	0.00
17/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5066	5	5	5	0.00
17/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	1	0	0	0	4,745.00
17/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
17/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	5	0	0	0	0.00
17/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	30	0	0	0	3,500.00
17/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	211	0	0	0	3,500.00
17/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	5	0	0	0	0.00
17/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	103	0	0	0	500.00
17/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
17/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	69	0	0	0	3,500.00
17/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	885	1	1	1	0.00
17/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	46	0	0	0	0.00
17/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1630	2	2	2	0.00
17/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R186 On 02-August-18			Bond Future	8.11	115.5832	115.6681	115.5832	643.00
17/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3218	3	3	3	0.00
17/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2269	2	2	2	3,020.00
17/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3264	3	3	3	0.00
17/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3171	3	3	3	0.00
17/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	342	0	0	0	3,020.00
17/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	894	1	1	1	0.00
17/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1340	1	1	1	0.00
17/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4408	4	4	4	0.00
17/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	859	1	1	1	0.00
17/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	876	1	1	1	0.00
17/04/2018	R186 On 01-November-18			Bond Future	8.14	117.6749	117.7695	117.6749	0.00
17/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3619	4	4	4	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
17/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3912	4	4	4	0.00
17/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	6779	7	7	7	0.00
17/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1841	2	2	2	5,000.00
17/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3955	4	4	4	0.00
17/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3870	4	4	4	0.00
17/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1478	2	1	2	0.00
17/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	627	1	1	1	5,000.00
17/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2995	3	3	3	0.00
17/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1440	1	1	1	0.00
17/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1459	1	1	1	0.00
17/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1600	2	2	2	0.00
17/04/2018	R186 On 07-February-19			Bond Future	8.17	114.7063	114.7995	114.7063	0.00
17/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3140	3	3	3	0.00
17/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3174	3	3	3	0.00
17/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3208	3	3	3	0.00
17/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2920	3	3	3	0.00
17/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	2976	3	3	3	0.00
17/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2948	3	3	3	0.00
17/04/2018	R197 On 03-May-18			Bond Future	307.36	308.7195	307.3630	308.7195	2,388.00
17/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	2923	4	3	4	0.00
17/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	2903	4	3	4	0.00
17/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	2913	4	3	4	0.00
17/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R197 On 02-August-18			Bond Future	305.82	307.1688	305.8188	307.1688	1,400.00
17/04/2018	R197 On 01-November-18			Bond Future	311.43	312.7890	311.4348	312.7890	0.00
17/04/2018	R197 On 07-February-19			Bond Future	310.37	311.7570	310.3670	311.7570	0.00
17/04/2018	R202 On 03-May-18			Bond Future	246.30	248.7109	246.2965	248.7109	21,402.00
17/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	490	2	0	2	0.00
17/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	487	2	0	2	0.00
17/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	484	2	0	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
17/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	1677	1	2	1	0.00
17/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	1663	0	2	0	0.00
17/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	1670	1	2	1	0.00
17/04/2018	R202 On 02-August-18			Bond Future	247.00	249.4281	246.9950	249.4281	1,816.00
17/04/2018	R202 On 01-November-18			Bond Future	251.53	253.9919	251.5308	253.9919	0.00
17/04/2018	R202 On 07-February-19			Bond Future	252.70	255.2208	252.7032	255.2208	0.00
17/04/2018	R204 On 03-May-18			Bond Future	6.76	103.7560	103.7596	103.7560	21,647.00
17/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	196	0	0	0	0.00
17/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	202	0	0	0	0.00
17/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	190	0	0	0	0.00
17/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R204 On 02-August-18			Bond Future	6.38	8.9800	101.5868	8.9800	0.00
17/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	954	0	1	0	0.00
17/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	950	0	1	0	0.00
17/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	958	0	1	0	0.00
17/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R207 On 03-May-18			Bond Future	6.91	102.7670	102.7841	102.7670	22,185.00
17/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1051	1	1	1	0.00
17/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1035	1	1	1	0.00
17/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1020	1	1	1	0.00
17/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R207 On 02-August-18			Bond Future	6.85	100.9619	100.9894	100.9619	0.00
17/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	213	0	0	0	0.00
17/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	220	0	0	0	0.00
17/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	228	0	0	0	0.00
17/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	197	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
17/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	209	0	0	0	0.00
17/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	203	0	0	0	0.00
17/04/2018	R207 On 01-November-18			Bond Future	6.72	102.7890	102.8241	102.7890	0.00
17/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	284	0	0	0	0.00
17/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	290	0	0	0	0.00
17/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	278	0	0	0	0.00
17/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	259	0	0	0	0.00
17/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	254	0	0	0	0.00
17/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	249	0	0	0	0.00
17/04/2018	R207 On 07-February-19			Bond Future	6.50	101.1855	101.2185	101.1855	0.00
17/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	299	0	0	0	0.00
17/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	294	0	0	0	0.00
17/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	289	0	0	0	0.00
17/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	272	0	0	0	0.00
17/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	276	0	0	0	0.00
17/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	268	0	0	0	0.00
17/04/2018	R208 On 03-May-18			Bond Future	7.14	99.6625	99.6898	99.6625	36,094.00
17/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1600	2	2	2	0.00
17/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1625	2	2	2	0.00
17/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1650	2	2	2	0.00
17/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R208 On 02-August-18			Bond Future	7.12	101.4433	101.4809	101.4433	1,721.00
17/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	452	0	0	0	0.00
17/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	427	0	0	0	0.00
17/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	439	0	0	0	0.00
17/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	423	0	0	0	0.00
17/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	412	0	0	0	0.00
17/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	434	0	0	0	0.00
17/04/2018	R208 On 01-November-18			Bond Future	7.10	99.8794	99.9248	99.8794	0.00
17/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	603	1	1	1	0.00
17/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	616	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
17/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	591	1	1	1	0.00
17/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	565	1	1	1	0.00
17/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	583	1	1	1	0.00
17/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	574	1	1	1	0.00
17/04/2018	R208 On 07-February-19			Bond Future	7.05	101.8636	101.9072	101.8636	0.00
17/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	714	1	1	1	0.00
17/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	703	1	1	1	0.00
17/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	692	1	1	1	0.00
17/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	658	1	1	1	0.00
17/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	674	1	1	1	0.00
17/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	666	1	1	1	0.00
17/04/2018	R209 On 03-May-18			Bond Future	8.82	77.7280	77.7322	77.7280	88,193.00
17/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7104	7	7	7	0.00
17/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9415	9	9	9	0.00
17/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8055	8	8	8	0.00
17/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12417	12	12	12	0.00
17/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6460	6	6	6	435.00
17/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6589	7	7	7	0.00
17/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3476	3	3	3	0.00
17/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7168	7	7	7	0.00
17/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7040	7	7	7	0.00
17/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	2752	3	3	3	250.00
17/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4613	5	5	5	0.00
17/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1326	1	1	1	0.00
17/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	74	0	0	0	0.00
17/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
17/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	8	0	0	0	250.00
17/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
17/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	32	0	0	0	0.00
17/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	359	0	0	0	0.00
17/04/2018	R209 On 03-May-18	9.85	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
17/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
17/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	1	0	0	0	0.00
17/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
17/04/2018	R209 On 02-August-18			Bond Future	8.86	79.1167	79.1289	79.1167	833.00
17/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	4787	5	5	5	0.00
17/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2505	3	3	3	5,000.00
17/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	12735	13	13	13	0.00
17/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9175	9	9	9	0.00
17/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1987	2	2	2	0.00
17/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3653	4	4	4	0.00
17/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6050	6	6	6	435.00
17/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	939	1	1	1	500.00
17/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10146	10	10	10	0.00
17/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10203	10	10	10	0.00
17/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	869	1	1	1	5,000.00
17/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10260	10	10	10	0.00
17/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	81	0	0	0	0.00
17/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	86	0	0	0	0.00
17/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	488	0	0	0	0.00
17/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3859	4	4	4	0.00
17/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1759	2	2	2	0.00
17/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	84	0	0	0	0.00
17/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2188	2	2	2	500.00
17/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	138	0	0	0	435.00
17/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3698	4	4	4	0.00
17/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	21	0	0	0	435.00
17/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1134	1	1	1	500.00
17/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	757	1	1	1	5,000.00
17/04/2018	R209 On 01-November-18			Bond Future	8.90	77.4006	77.4185	77.4006	0.00
17/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76531	77	77	77	0.00
17/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76531	77	77	77	0.00
17/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8031	8	8	8	0.00
17/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76531	77	77	77	0.00
17/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4850	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
17/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11147	11	11	11	0.00
17/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	7872	8	8	8	0.00
17/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	819	1	1	1	0.00
17/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	291	0	0	0	0.00
17/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	789	1	1	1	0.00
17/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1730	2	2	2	0.00
17/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R209 On 07-February-19			Bond Future	8.94	78.9382	78.9543	78.9382	0.00
17/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3874	4	4	4	0.00
17/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3912	4	4	4	0.00
17/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	3837	4	4	4	0.00
17/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3752	4	4	4	0.00
17/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3719	4	4	4	0.00
17/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3685	4	4	4	0.00
17/04/2018	R210 On 03-May-18			Bond Future	189.49	191.4942	189.4947	191.4942	1,460.00
17/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
17/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
17/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
17/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	1955	0	2	0	0.00
17/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	1945	0	2	0	0.00
17/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	1965	0	2	0	0.00
17/04/2018	R210 On 02-August-18			Bond Future	192.96	194.9762	192.9598	194.9762	699.00
17/04/2018	R210 On 01-November-18			Bond Future	194.00	196.0433	194.0028	196.0433	0.00
17/04/2018	R210 On 07-February-19			Bond Future	197.92	200.0089	197.9219	200.0089	0.00
17/04/2018	R212 On 03-May-18			Bond Future	155.38	155.3848	155.3797	155.3848	3,848.00
17/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	1100	1	1	1	0.00
17/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	1080	1	1	1	0.00
17/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	1090	1	1	1	0.00
17/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R212 On 03-May-18	154.30	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
17/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R212 On 02-August-18			Bond Future	156.12	156.1081	156.1189	156.1081	1,526.00
17/04/2018	R212 On 01-November-18			Bond Future	158.99	158.9644	158.9858	158.9644	0.00
17/04/2018	R212 On 07-February-19			Bond Future	160.04	160.0259	160.0436	160.0259	0.00
17/04/2018	R213 On 03-May-18			Bond Future	8.54	89.3802	89.4555	89.3802	45,155.00
17/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	6847	7	7	7	0.00
17/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	6910	7	7	7	0.00
17/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	6973	7	7	7	0.00
17/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R213 On 02-August-18			Bond Future	8.58	90.9772	91.0627	90.9772	1.00
17/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4147	4	4	4	0.00
17/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4096	4	4	4	0.00
17/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4046	4	4	4	0.00
17/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	799	1	1	1	0.00
17/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	815	1	1	1	0.00
17/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	784	1	1	1	0.00
17/04/2018	R213 On 01-November-18			Bond Future	8.61	89.0769	89.1703	89.0769	0.00
17/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2916	3	3	3	0.00
17/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2878	3	3	3	0.00
17/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2840	3	3	3	0.00
17/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2634	3	3	3	0.00
17/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2665	3	3	3	0.00
17/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2603	3	3	3	0.00
17/04/2018	R213 On 07-February-19			Bond Future	8.66	90.8466	90.9394	90.8466	0.00
17/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3573	4	4	4	0.00
17/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3609	4	4	4	0.00
17/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3645	4	4	4	0.00
17/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3387	3	3	3	0.00
17/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3356	3	3	3	0.00
17/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3419	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
17/04/2018	R214 On 03-May-18			Bond Future	8.92	77.8702	77.7559	77.8702	44,708.00
17/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7645	8	8	8	0.00
17/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7711	8	8	8	0.00
17/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7579	8	8	8	0.00
17/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R214 On 02-August-18			Bond Future	8.96	79.2615	79.1530	79.2615	15.00
17/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	2175	2	2	2	0.00
17/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	2256	2	2	2	0.00
17/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	2216	2	2	2	0.00
17/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2302	2	2	2	0.00
17/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2265	2	2	2	0.00
17/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2340	2	2	2	0.00
17/04/2018	R214 On 01-November-18			Bond Future	9.00	77.4026	77.2975	77.4026	0.00
17/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	3100	3	3	3	0.00
17/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	3139	3	3	3	0.00
17/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	3179	3	3	3	0.00
17/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3185	3	3	3	0.00
17/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3261	3	3	3	0.00
17/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3223	3	3	3	0.00
17/04/2018	R214 On 07-February-19			Bond Future	9.04	78.9403	78.8310	78.9403	0.00
17/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	4063	4	4	4	0.00
17/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	4103	4	4	4	0.00
17/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	4023	4	4	4	0.00
17/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4130	4	4	4	0.00
17/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4093	4	4	4	0.00
17/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	4056	4	4	4	0.00
17/04/2018	R248 On 03-May-18			Bond Future	8.95	99.6669	99.5702	99.6669	90,928.00
17/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10363	10	10	10	0.00
17/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10279	10	10	10	0.00
17/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10195	10	10	10	0.00
17/04/2018	R248 On 03-May-18	10.06	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
17/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
17/04/2018	R248 On 02-August-18			Bond Future	8.99	101.4477	101.3592	101.4477	0.00
17/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	2985	3	3	3	0.00
17/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	2933	3	3	3	0.00
17/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	2881	3	3	3	0.00
17/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	2996	3	3	3	0.00
17/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	3045	3	3	3	0.00
17/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	2948	3	3	3	0.00
17/04/2018	R248 On 01-November-18			Bond Future	9.03	98.8503	98.7671	98.8503	0.00
17/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	4133	4	4	4	0.00
17/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	4236	4	4	4	0.00
17/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	4185	4	4	4	0.00
17/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	4247	4	4	4	0.00
17/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	4198	4	4	4	0.00
17/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4295	4	4	4	0.00
17/04/2018	R248 On 07-February-19			Bond Future	9.07	100.8141	100.7266	100.8141	0.00
17/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	5344	5	5	5	0.00
17/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	5395	5	5	5	0.00
17/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	5293	5	5	5	0.00
17/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5389	5	5	5	0.00
17/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5485	5	5	5	0.00
17/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5437	5	5	5	0.00