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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/04/2018 TO: 20/04/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	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
20/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	2025 On 03-May-18			Bond Future	134.63	134.6315	134.6260	134.6315	1,012.00
20/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	1406	1	1	1	0.00
20/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	1416	1	1	1	0.00
20/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	1426	1	1	1	0.00
20/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2025 On 02-August-18			Bond Future	135.71	135.7127	135.7071	135.7127	614.00
20/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	953	1	1	1	0.00
20/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	963	1	1	1	0.00
20/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	943	1	1	1	0.00
20/04/2018	2025 On 01-November-18			Bond Future	138.20	138.2055	138.1980	138.2055	0.00
20/04/2018	2025 On 07-February-19			Bond Future	139.57	139.5797	139.5729	139.5797	0.00
20/04/2018	2029 On 03-May-18			Bond Future	101.09	101.5884	101.0910	101.5884	0.00
20/04/2018	2029 On 02-August-18			Bond Future	102.94	103.4451	102.9386	103.4451	1,370.00
20/04/2018	2029 On 01-November-18			Bond Future	103.78	104.2955	103.7785	104.2955	0.00
20/04/2018	2029 On 07-February-19			Bond Future	105.87	106.3994	105.8726	106.3994	0.00
20/04/2018	2030 On 03-May-18			Bond Future	8.42	99.2728	99.0220	99.2728	93,910.00
20/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	7312	8	7	8	0.00
20/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	7441	8	7	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
20/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	7376	8	7	8	0.00
20/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2030 On 02-August-18			Bond Future	8.46	97.0505	96.7952	97.0505	127.00
20/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	6992	7	7	7	0.00
20/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	2081	2	2	2	7,850.00
20/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	3920	4	4	4	7,850.00
20/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	7051	7	7	7	0.00
20/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	7227	7	7	7	0.00
20/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	6933	7	7	7	0.00
20/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	231	0	0	0	7,850.00
20/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	247	0	0	0	0.00
20/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	258	0	0	0	0.00
20/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	814	1	1	1	0.00
20/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	253	0	0	0	0.00
20/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	1744	2	2	2	0.00
20/04/2018	2030 On 01-November-18			Bond Future	8.50	98.8138	98.5526	98.8138	0.00
20/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	3025	3	3	3	0.00
20/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	3104	3	3	3	0.00
20/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	3064	3	3	3	0.00
20/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	2423	2	2	2	0.00
20/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	2452	2	2	2	0.00
20/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	2393	2	2	2	0.00
20/04/2018	2030 On 07-February-19			Bond Future	8.54	96.7624	96.4956	96.7624	0.00
20/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3825	4	4	4	0.00
20/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3863	4	4	4	0.00
20/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3901	4	4	4	0.00
20/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3187	3	3	3	0.00
20/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3217	3	3	3	0.00
20/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3248	3	3	3	0.00
20/04/2018	2032 On 03-May-18			Bond Future	8.60	98.3412	98.0675	98.3412	60,102.00
20/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	8167	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
20/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	8237	9	8	9	0.00
20/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	8306	9	8	9	0.00
20/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2032 On 02-August-18			Bond Future	8.64	100.1076	99.8291	100.1076	2.00
20/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	7924	8	8	8	0.00
20/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	7862	8	8	8	0.00
20/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	7801	8	8	8	0.00
20/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	283	0	0	0	0.00
20/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	291	0	0	0	0.00
20/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	276	0	0	0	0.00
20/04/2018	2032 On 01-November-18			Bond Future	8.68	97.7711	97.4863	97.7711	0.00
20/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	3372	4	3	4	0.00
20/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	3415	4	3	4	0.00
20/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	3329	3	3	3	0.00
20/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	2767	3	3	3	0.00
20/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	2734	3	3	3	0.00
20/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	2701	3	3	3	0.00
20/04/2018	2032 On 07-February-19			Bond Future	8.72	99.7087	99.4176	99.7087	0.00
20/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	4338	5	4	5	0.00
20/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	4297	4	4	4	0.00
20/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	4255	4	4	4	0.00
20/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	3615	3	4	3	0.00
20/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	3647	4	4	4	0.00
20/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	3582	3	4	3	0.00
20/04/2018	2033 On 03-May-18			Bond Future	106.27	106.9564	106.2742	106.9564	6,055.00
20/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	1416	1	1	1	0.00
20/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	1426	1	1	1	0.00
20/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	1436	1	1	1	0.00

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20/04/2018	2033 On 02-August-18			Bond Future	108.22	108.9113	108.2166	108.9113	1,515.00
20/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	1713	1	2	1	0.00
20/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	1723	1	2	1	0.00
20/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	1703	1	2	1	0.00
20/04/2018	2033 On 01-November-18			Bond Future	109.08	109.7906	109.0818	109.7906	0.00
20/04/2018	2033 On 07-February-19			Bond Future	111.28	112.0052	111.2828	112.0052	0.00
20/04/2018	2037 On 03-May-18			Bond Future	8.84	99.4627	99.1549	99.4627	48,650.00
20/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	9264	10	9	10	0.00
20/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	9416	10	9	10	0.00
20/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	9340	10	9	10	0.00
20/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2037 On 02-August-18			Bond Future	8.89	96.9935	96.6802	96.9935	731.00
20/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	9015	9	9	9	0.00
20/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	9083	9	9	9	0.00
20/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	9150	9	9	9	0.00
20/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	326	0	0	0	0.00
20/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	342	0	0	0	0.00
20/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	334	0	0	0	0.00
20/04/2018	2037 On 01-November-18			Bond Future	8.93	98.7558	98.4355	98.7558	0.00
20/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3967	4	4	4	0.00
20/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	4065	4	4	4	0.00
20/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	4016	4	4	4	0.00
20/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	3209	3	3	3	0.00
20/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	3173	3	3	3	0.00
20/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	3246	3	3	3	0.00
20/04/2018	2037 On 07-February-19			Bond Future	8.97	96.4525	96.1254	96.4525	0.00
20/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	4865	5	5	5	0.00
20/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	4913	5	5	5	0.00

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20/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	4960	5	5	5	0.00
20/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4103	4	4	4	0.00
20/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	4177	4	4	4	0.00
20/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4140	4	4	4	0.00
20/04/2018	2038 On 03-May-18			Bond Future	128.83	133.6814	128.8348	133.6814	5,837.00
20/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	1	0	1	0.00
20/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	1	0	1	0.00
20/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	1	0	1	0.00
20/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	3455	0	3	0	0.00
20/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	3435	0	3	0	0.00
20/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	3445	0	3	0	0.00
20/04/2018	2038 On 02-August-18			Bond Future	129.64	134.5727	129.6375	134.5727	8,180.00
20/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	4893	0	5	0	0.00
20/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	4903	0	5	0	0.00
20/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	4913	0	5	0	0.00
20/04/2018	2038 On 01-November-18			Bond Future	132.02	137.0445	132.0170	137.0445	0.00
20/04/2018	2038 On 07-February-19			Bond Future	133.09	138.2185	133.0907	138.2185	0.00
20/04/2018	2040 On 03-May-18			Bond Future	8.91	103.6116	103.2778	103.6116	45,891.00
20/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	10263	11	10	11	0.00
20/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	25	0	0	0	1,011.00
20/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	1423	2	1	2	1,239.00
20/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	10182	11	10	11	0.00
20/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	9694	10	10	10	1,500.00
20/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	10344	11	10	11	0.00
20/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	532	0	1	0	0.00
20/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	4054	4	4	4	0.00

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20/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2040 On 02-August-18			Bond Future	8.95	100.9665	100.6267	100.9665	4,686.00
20/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	9998	10	10	10	0.00
20/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	9926	10	10	10	0.00
20/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	9854	10	10	10	0.00
20/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	371	0	0	0	0.00
20/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	380	0	0	0	0.00
20/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	362	0	0	0	0.00
20/04/2018	2040 On 01-November-18			Bond Future	8.99	102.8009	102.4537	102.8009	0.00
20/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	4371	5	4	5	0.00
20/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	4423	5	4	5	0.00
20/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	4318	5	4	5	0.00
20/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	3582	3	4	3	0.00
20/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	3541	3	4	3	0.00
20/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	3501	3	4	3	0.00
20/04/2018	2040 On 07-February-19			Bond Future	9.03	100.3274	99.9727	100.3274	0.00
20/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	5398	6	5	6	0.00
20/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	5500	6	6	6	0.00
20/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	5449	6	5	6	0.00
20/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	4656	5	5	5	0.00
20/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	4697	5	5	5	0.00
20/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	4615	4	5	4	0.00
20/04/2018	2044 On 03-May-18			Bond Future	8.95	100.6486	100.3562	100.6486	28,181.00
20/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	10427	11	10	11	0.00
20/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	10346	11	10	11	0.00
20/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	10264	11	10	11	0.00
20/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
20/04/2018	2044 On 02-August-18			Bond Future	8.99	98.0755	97.7779	98.0755	300.00
20/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	9910	10	10	10	0.00
20/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	10055	10	10	10	0.00
20/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	9982	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
20/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	413	0	0	0	0.00
20/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	403	0	0	0	0.00
20/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	423	0	0	0	0.00
20/04/2018	2044 On 01-November-18			Bond Future	9.03	99.8573	99.5531	99.8573	0.00
20/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	4547	5	5	5	0.00
20/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	4601	5	5	5	0.00
20/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	4655	5	5	5	0.00
20/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	3629	4	4	4	0.00
20/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	3589	3	4	3	0.00
20/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	3670	4	4	4	0.00
20/04/2018	2044 On 07-February-19			Bond Future	9.07	97.4508	97.1399	97.4508	0.00
20/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	5673	6	6	6	0.00
20/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	5726	6	6	6	0.00
20/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	5621	6	6	6	0.00
20/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	4767	5	5	5	0.00
20/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	4725	5	5	5	0.00
20/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	4684	5	5	5	0.00
20/04/2018	2046 On 03-May-18			Bond Future	122.24	122.9670	122.2367	122.9670	8,169.00
20/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	5703	5	6	5	0.00
20/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	5713	5	6	5	0.00
20/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	5693	5	6	5	0.00
20/04/2018	2046 On 02-August-18			Bond Future	124.47	125.2147	124.4707	125.2147	3,006.00
20/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	4319	4	4	4	0.00
20/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	4299	4	4	4	0.00
20/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	4309	4	4	4	0.00
20/04/2018	2046 On 01-November-18			Bond Future	125.11	125.8650	125.1059	125.8650	0.00
20/04/2018	2046 On 07-February-19			Bond Future	127.63	128.4039	127.6303	128.4039	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
20/04/2018	2050 On 03-May-18			Bond Future	129.77	130.6227	129.7692	130.6227	7,163.00
20/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	5861	5	6	5	0.00
20/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	5841	5	6	5	0.00
20/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	5851	5	6	5	0.00
20/04/2018	2050 On 02-August-18			Bond Future	130.41	131.2819	130.4129	131.2819	7,240.00
20/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	7127	6	7	6	0.00
20/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	7107	6	7	6	0.00
20/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	7117	6	7	6	0.00
20/04/2018	2050 On 01-November-18			Bond Future	132.81	133.6934	132.8068	133.6934	0.00
20/04/2018	2050 On 07-February-19			Bond Future	133.71	134.6183	133.7145	134.6183	0.00
20/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	AL37 On 03-May-18			Index Future	587.58	588.6030	587.5830	588.6030	0.00
20/04/2018	AL37 On 02-August-18			Index Future	598.14	599.1760	598.1370	599.1760	0.00
20/04/2018	AL37 On 01-November-18			Index Future	609.00	610.0630	608.9990	610.0630	0.00
20/04/2018	AL37 On 07-February-19			Index Future	621.07	622.1560	621.0670	622.1560	0.00
20/04/2018	AL7T On 03-May-18			Index Future	696.08	697.5650	696.0800	697.5650	0.00
20/04/2018	AL7T On 02-August-18			Index Future	708.58	710.0950	708.5830	710.0950	0.00
20/04/2018	AL7T On 01-November-18			Index Future	721.45	722.9980	721.4500	722.9980	0.00
20/04/2018	AL7T On 07-February-19			Index Future	735.75	737.3300	735.7470	737.3300	0.00
20/04/2018	ALBI On 03-May-18			Index Future	637.62	639.3740	637.6200	639.3740	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
20/04/2018	ALBI On 02-August-18			Index Future	649.07	650.8590	649.0740	650.8590	265.00
20/04/2018	ALBI On 01-November-18			Index Future	660.86	662.6860	660.8600	662.6860	0.00
20/04/2018	ALBI On 07-February-19			Index Future	673.96	675.8210	673.9560	675.8210	0.00
20/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	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
20/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2018	EL28 On 03-May-18			Bond Future	129.77	130.6797	129.7683	130.6797	0.00
20/04/2018	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
20/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3412	3	3	3	0.00
20/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3422	3	3	3	0.00
20/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3432	3	3	3	0.00
20/04/2018	EL28 On 02-August-18			Bond Future	132.14	133.0682	132.1400	133.0682	0.00
20/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2800	2	3	2	0.00
20/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2810	2	3	2	0.00
20/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2790	2	3	2	0.00
20/04/2018	ES33 On 03-May-18			Bond Future	10.11	81.1893	80.9313	81.1893	7,466.00
20/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6688	7	7	7	0.00
20/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6803	7	7	7	0.00
20/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6746	7	7	7	0.00
20/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/04/2018	ES33 On 02-August-18			Bond Future	10.20	82.6477	82.3850	82.6477	2,000.00
20/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5769	6	6	6	0.00
20/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5826	6	6	6	0.00
20/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5884	6	6	6	0.00
20/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
20/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
20/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
20/04/2018	ES33 On 01-November-18			Bond Future	10.28	80.3605	80.0920	80.3605	0.00
20/04/2018	ES33 On 07-February-19			Bond Future	10.38	81.9530	81.6787	81.9530	0.00
20/04/2018	ES42 On 03-May-18			Bond Future	10.29	84.7214	84.4582	84.7214	3,000.00
20/04/2018	ES42 On 02-August-18			Bond Future	10.37	86.2432	85.9753	86.2432	7,957.00
20/04/2018	ES42 On 01-November-18			Bond Future	10.46	83.5501	83.2763	83.5501	0.00
20/04/2018	ES42 On 07-February-19			Bond Future	10.55	85.2056	84.9260	85.2056	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
20/04/2018	GOVI On 03-May-18			GOVI	633.99	635.6440	633.9880	635.6440	467.00
20/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	436980	45	44	45	0.00
20/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	437180	45	44	45	0.00
20/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	437080	45	44	45	0.00
20/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 02-August-18			GOVI	645.38	647.0620	645.3760	647.0620	41.00
20/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	396660	41	40	41	0.00
20/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	396560	41	40	41	0.00
20/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	396760	41	40	41	0.00
20/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 01-November-18			GOVI	657.10	658.8190	657.0950	658.8190	0.00
20/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	36050	5	4	5	0.00
20/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	35850	5	4	5	0.00
20/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	35950	5	4	5	0.00
20/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 07-February-19			GOVI	670.12	671.8780	670.1160	671.8780	0.00
20/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	35960	5	4	5	0.00
20/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	35860	5	4	5	0.00
20/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	36060	5	4	5	0.00
20/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	0	0	0	0	0.00
20/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	0	0	0	0	0.00
20/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2018	IGOV On 03-May-18			Index Future	256.54	258.4520	256.5410	258.4520	690.00
20/04/2018	IGOV On 02-August-18			Index Future	261.23	263.1760	261.2300	263.1760	408.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2018	IGOV On 01-November-18			Index Future	266.03	268.0100	266.0250	268.0100	241.00
20/04/2018	IGOV On 07-February-19			Index Future	271.39	273.4170	271.3930	273.4170	0.00
20/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
20/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0100	100.0200	100.0100	0.00
20/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4200	100.4300	100.4200	0.00
20/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.37	99.3600	99.3700	99.3600	0.00
20/04/2018	IS01 On 20-June-19			Interest Rate Swap	99.97	99.9700	99.9700	99.9700	0.00
20/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
20/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4800	98.4900	98.4800	0.00
20/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
20/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1100	99.1300	99.1100	0.00
20/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.42	99.4200	99.4200	99.4200	0.00
20/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.74	99.7300	99.7400	99.7300	0.00
20/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.60	100.5800	100.6000	100.5800	0.00
20/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.25	98.2300	98.2500	98.2300	0.00
20/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.05	100.0100	100.0500	100.0100	0.00
20/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.47	95.4000	95.4700	95.4000	0.00
20/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.60	94.5300	94.6000	94.5300	0.00
20/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.70	93.6200	93.7000	93.6200	0.00
20/04/2018	IS05 On 21-September-21			Interest Rate Swap	93.77	93.6800	93.7700	93.6800	0.00
20/04/2018	IS05 On 21-December-21			Interest Rate Swap	95.88	95.7900	95.8800	95.7900	51.00
20/04/2018	IS05 On 15-March-22			Interest Rate Swap	95.93	95.8300	95.9300	95.8300	0.00
20/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.04	96.9200	97.0400	96.9200	0.00
20/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.16	99.0400	99.1600	99.0400	0.00
20/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.34	100.2000	100.3400	100.2000	0.00
20/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.33	95.1800	95.3300	95.1800	0.00
20/04/2018	IS05 On 20-June-23			Interest Rate Swap	99.59	99.4400	99.5900	99.4400	0.00
20/04/2018	IS10 On 17-December-25			Interest Rate Swap	92.71	92.5000	92.7100	92.5000	0.00
20/04/2018	IS10 On 16-March-26			Interest Rate Swap	89.60	89.3900	89.6000	89.3900	0.00
20/04/2018	IS10 On 15-June-26			Interest Rate Swap	88.26	88.0300	88.2600	88.0300	0.00
20/04/2018	IS10 On 21-September-26			Interest Rate Swap	90.35	90.1200	90.3500	90.1200	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
20/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.11	93.8800	94.1100	93.8800	0.00
20/04/2018	IS10 On 15-March-27			Interest Rate Swap	92.59	92.3600	92.5900	92.3600	0.00
20/04/2018	IS10 On 21-June-27			Interest Rate Swap	94.62	94.3800	94.6200	94.3800	0.00
20/04/2018	IS10 On 20-September-27			Interest Rate Swap	98.34	98.1000	98.3400	98.1000	0.00
20/04/2018	IS10 On 20-December-27			Interest Rate Swap	98.64	98.4000	98.6400	98.4000	0.00
20/04/2018	IS10 On 22-March-28			Interest Rate Swap	93.76	93.5100	93.7600	93.5100	0.00
20/04/2018	IS10 On 20-June-28			Interest Rate Swap	99.24	99.0000	99.2400	99.0000	0.00
20/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
20/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
20/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
20/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
20/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
20/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
20/04/2018	R023 On 03-May-18			Bond Future	7.51	102.5425	102.4015	102.5425	71,633.00
20/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2997	3	3	3	0.00
20/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	3036	3	3	3	0.00
20/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	3074	3	3	3	0.00
20/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	6470	7	6	7	0.00
20/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
20/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 02-August-18			Bond Future	7.52	104.3844	104.2410	104.3844	16,296.00
20/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	10324	10	10	10	0.00
20/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	10357	11	10	11	0.00
20/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	10290	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
20/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 01-November-18			Bond Future	7.53	102.3541	102.2069	102.3541	0.00
20/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	10433	11	10	11	0.00
20/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	10401	11	10	11	0.00
20/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	10369	11	10	11	0.00
20/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R023 On 07-February-19			Bond Future	7.54	104.3826	104.2319	104.3826	0.00
20/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	9803	10	10	10	0.00
20/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9863	10	10	10	0.00
20/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9833	10	10	10	0.00
20/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	6	0	0	0	0.00
20/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	6	0	0	0	0.00
20/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	6	0	0	0	0.00
20/04/2018	R035 On 03-May-18			Bond Future	8.75	103.1177	102.7673	103.1177	78,610.00
20/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	9442	10	9	10	0.00
20/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	823	1	1	1	1,000.00
20/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	4314	5	4	5	0.00
20/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	9518	10	10	10	0.00
20/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	9366	10	9	10	0.00
20/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	20	0	0	0	1,000.00
20/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	787	1	1	1	0.00
20/04/2018	R035 On 02-August-18			Bond Future	8.79	104.9700	104.6134	104.9700	5,691.00
20/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	6070	7	6	7	0.00
20/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	6201	7	6	7	0.00
20/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	6136	7	6	7	0.00
20/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	748	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
20/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	763	1	1	1	0.00
20/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	778	1	1	1	0.00
20/04/2018	R035 On 01-November-18			Bond Future	8.83	102.3803	102.0159	102.3803	0.00
20/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	4024	1	4	1	0.00
20/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	3975	1	4	1	0.00
20/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	3926	1	4	1	0.00
20/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	3111	0	3	0	0.00
20/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	3147	0	3	0	0.00
20/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	3075	0	3	0	0.00
20/04/2018	R035 On 07-February-19			Bond Future	8.88	104.4093	104.0371	104.4093	0.00
20/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	4788	1	5	1	0.00
20/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	4882	1	5	1	0.00
20/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	4835	1	5	1	0.00
20/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	4035	0	4	0	0.00
20/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	3998	0	4	0	0.00
20/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	4072	0	4	0	0.00
20/04/2018	R186 On 03-May-18			Bond Future	8.03	119.3510	119.1161	119.3510	180,695.00
20/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	5854	6	6	6	0.00
20/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	8147	8	8	8	0.00
20/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	13122	13	13	13	0.00
20/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	5791	6	6	6	0.00
20/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	3117	3	3	3	0.00
20/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	1585	2	2	2	0.00
20/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	137	0	0	0	500.00
20/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	4333	5	4	5	0.00
20/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	2175	2	2	2	0.00
20/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	5728	6	6	6	0.00
20/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	10674	11	11	11	0.00
20/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	2485	3	2	3	0.00
20/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	459	1	0	1	0.00
20/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	2799	3	3	3	0.00
20/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	10852	11	11	11	0.00
20/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	7472	8	7	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
20/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	5350	6	5	6	0.00
20/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	4396	5	4	5	0.00
20/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
20/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
20/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	1	0	0	0	0.00
20/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	11	0	0	0	3,500.00
20/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	118	0	0	0	3,500.00
20/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	1	0	0	0	0.00
20/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
20/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	30	0	0	0	3,500.00
20/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	663	1	1	1	0.00
20/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	18	0	0	0	0.00
20/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	49	0	0	0	500.00
20/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	1359	1	1	1	0.00
20/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R186 On 02-August-18			Bond Future	8.06	116.1961	115.9571	116.1961	7,210.00
20/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	3387	4	3	4	0.00
20/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	2402	3	2	3	3,020.00
20/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	3435	4	3	4	0.00
20/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	3340	4	3	4	0.00
20/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	368	0	0	0	3,020.00
20/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	773	1	1	1	0.00
20/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1185	1	1	1	0.00
20/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	4145	4	4	4	0.00
20/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	741	1	1	1	0.00
20/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	757	1	1	1	0.00
20/04/2018	R186 On 01-November-18			Bond Future	8.09	118.3074	118.0625	118.3074	0.00
20/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	3796	4	4	4	5,000.00
20/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	4097	4	4	4	0.00

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20/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	7006	7	7	7	0.00
20/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1956	2	2	2	5,000.00
20/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	4141	4	4	4	0.00
20/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	4054	4	4	4	0.00
20/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1369	1	1	1	0.00
20/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	561	1	1	1	5,000.00
20/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	2817	3	3	3	0.00
20/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1332	1	1	1	0.00
20/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1351	1	1	1	0.00
20/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1484	1	1	1	0.00
20/04/2018	R186 On 07-February-19			Bond Future	8.13	115.3456	115.0953	115.3456	0.00
20/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	3205	3	3	3	0.00
20/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	3239	3	3	3	0.00
20/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	3274	3	3	3	0.00
20/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	2691	3	3	3	0.00
20/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	2745	3	3	3	0.00
20/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	2718	3	3	3	0.00
20/04/2018	R197 On 03-May-18			Bond Future	305.96	306.4166	305.9592	306.4166	1,438.00
20/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	1519	2	2	2	0.00
20/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	1499	2	1	2	0.00
20/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	1509	2	2	2	0.00
20/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R197 On 02-August-18			Bond Future	304.39	304.8527	304.3869	304.8527	2,350.00
20/04/2018	R197 On 01-November-18			Bond Future	309.97	310.4522	309.9740	310.4522	0.00
20/04/2018	R197 On 07-February-19			Bond Future	308.87	309.3554	308.8696	309.3554	0.00
20/04/2018	R202 On 03-May-18			Bond Future	242.70	245.0714	242.6996	245.0714	19,277.00
20/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	10	0	0	0	0.00
20/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	10	0	0	0	0.00
20/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	10	0	0	0	0.00
20/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	4801	3	5	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
20/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	4781	3	5	3	0.00
20/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	4791	3	5	3	0.00
20/04/2018	R202 On 02-August-18			Bond Future	243.33	245.7453	243.3300	245.7453	3,911.00
20/04/2018	R202 On 01-November-18			Bond Future	247.80	250.2591	247.7964	250.2591	0.00
20/04/2018	R202 On 07-February-19			Bond Future	248.89	251.3987	248.8877	251.3987	0.00
20/04/2018	R204 On 03-May-18			Bond Future	6.73	103.7907	103.7799	103.7907	21,647.00
20/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	216	0	0	0	0.00
20/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	222	0	0	0	0.00
20/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	210	0	0	0	0.00
20/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R204 On 02-August-18			Bond Future	6.32	101.6179	101.6070	101.6179	0.00
20/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	974	1	1	1	0.00
20/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	970	1	1	1	0.00
20/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	978	1	1	1	0.00
20/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R207 On 03-May-18			Bond Future	6.92	102.8300	102.7649	102.8300	22,185.00
20/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	1031	1	1	1	0.00
20/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	1016	1	1	1	0.00
20/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	1000	1	1	1	0.00
20/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R207 On 02-August-18			Bond Future	6.86	101.0357	100.9694	101.0357	0.00
20/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	204	0	0	0	0.00
20/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	211	0	0	0	0.00
20/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	219	0	0	0	0.00
20/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	208	0	0	0	0.00
20/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	220	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
20/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	214	0	0	0	0.00
20/04/2018	R207 On 01-November-18			Bond Future	6.74	102.8714	102.8026	102.8714	0.00
20/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	271	0	0	0	0.00
20/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	278	0	0	0	0.00
20/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	265	0	0	0	0.00
20/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	268	0	0	0	0.00
20/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	263	0	0	0	0.00
20/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	258	0	0	0	0.00
20/04/2018	R207 On 07-February-19			Bond Future	6.52	101.2646	101.1939	101.2646	0.00
20/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	287	0	0	0	0.00
20/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	282	0	0	0	0.00
20/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	277	0	0	0	0.00
20/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	285	0	0	0	0.00
20/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	289	0	0	0	0.00
20/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	281	0	0	0	0.00
20/04/2018	R208 On 03-May-18			Bond Future	7.14	99.7799	99.6757	99.7799	36,094.00
20/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1586	2	2	2	0.00
20/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1611	2	2	2	0.00
20/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1636	2	2	2	0.00
20/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R208 On 02-August-18			Bond Future	7.13	101.5722	101.4662	101.5722	1,721.00
20/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	445	1	0	1	0.00
20/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	419	0	0	0	0.00
20/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	432	0	0	0	0.00
20/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	430	0	0	0	0.00
20/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	419	0	0	0	0.00
20/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	441	0	0	0	0.00
20/04/2018	R208 On 01-November-18			Bond Future	7.10	100.0178	99.9086	100.0178	0.00
20/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	567	1	1	1	0.00
20/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	579	1	1	1	0.00
20/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	555	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
20/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	545	0	1	0	0.00
20/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	564	1	1	1	0.00
20/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	554	1	1	1	0.00
20/04/2018	R208 On 07-February-19			Bond Future	7.06	102.0000	101.8881	102.0000	0.00
20/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	704	1	1	1	0.00
20/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	693	1	1	1	0.00
20/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	682	1	1	1	0.00
20/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	667	1	1	1	0.00
20/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	683	1	1	1	0.00
20/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	675	1	1	1	0.00
20/04/2018	R209 On 03-May-18			Bond Future	8.78	78.3422	78.0461	78.3422	110,943.00
20/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	7418	8	7	8	0.00
20/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	9729	10	10	10	0.00
20/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	8369	9	8	9	0.00
20/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	12731	13	13	13	0.00
20/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	6773	7	7	7	435.00
20/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	6903	7	7	7	0.00
20/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	3770	4	4	4	0.00
20/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	7482	8	7	8	0.00
20/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	3026	3	3	3	250.00
20/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	4921	5	5	5	0.00
20/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	1505	2	2	2	0.00
20/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	7354	8	7	8	0.00
20/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	33	0	0	0	0.00
20/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
20/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	2	0	0	0	250.00
20/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
20/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	12	0	0	0	0.00
20/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	225	0	0	0	0.00
20/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
20/04/2018	R209 On 02-August-18			Bond Future	8.81	79.7494	79.4480	79.7494	29,433.00
20/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	5026	5	5	5	0.00
20/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	13049	13	13	13	0.00
20/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	9466	10	9	10	0.00
20/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	2678	3	3	3	5,000.00
20/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	2135	2	2	2	0.00
20/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	6313	7	6	7	435.00
20/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	1027	1	1	1	500.00
20/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	10446	11	10	11	0.00
20/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	3865	4	4	4	0.00
20/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	951	1	1	1	5,000.00
20/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	10504	11	11	11	0.00
20/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	10561	11	11	11	0.00
20/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	63	0	0	0	0.00
20/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	67	0	0	0	0.00
20/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	431	0	0	0	0.00
20/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	65	0	0	0	0.00
20/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	3623	3	4	3	0.00
20/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	1613	2	2	2	0.00
20/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2016	2	2	2	500.00
20/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1027	1	1	1	500.00
20/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	110	0	0	0	435.00
20/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	3467	3	3	3	0.00
20/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	15	0	0	0	435.00
20/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	677	1	1	1	5,000.00
20/04/2018	R209 On 01-November-18			Bond Future	8.85	78.0504	77.7425	78.0504	0.00
20/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76855	77	77	77	0.00
20/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76855	77	77	77	0.00
20/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	8277	9	8	9	0.00
20/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76855	77	77	77	0.00
20/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	5096	5	5	5	0.00
20/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	8123	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
20/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	11431	12	11	12	0.00
20/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	250	0	0	0	0.00
20/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	746	1	1	1	0.00
20/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	711	1	1	1	0.00
20/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	1653	2	2	2	0.00
20/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R209 On 07-February-19			Bond Future	8.89	79.5972	79.2827	79.5972	0.00
20/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	4096	4	4	4	0.00
20/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	4135	4	4	4	0.00
20/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	4056	4	4	4	0.00
20/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	3644	4	4	4	0.00
20/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	3612	3	4	3	0.00
20/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	3579	3	4	3	0.00
20/04/2018	R210 On 03-May-18			Bond Future	188.15	189.4681	188.1469	189.4681	1,460.00
20/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	3303	2	3	2	0.00
20/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	3293	2	3	2	0.00
20/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	3313	2	3	2	0.00
20/04/2018	R210 On 02-August-18			Bond Future	191.59	192.9310	191.5857	192.9310	699.00
20/04/2018	R210 On 01-November-18			Bond Future	192.60	193.9744	192.6020	193.9744	0.00
20/04/2018	R210 On 07-February-19			Bond Future	196.49	197.8872	196.4883	197.8872	0.00
20/04/2018	R212 On 03-May-18			Bond Future	154.88	154.8822	154.8754	154.8822	3,848.00
20/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	595	1	1	1	0.00
20/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	575	1	1	1	0.00
20/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	585	1	1	1	0.00
20/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R212 On 03-May-18	154.28	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
20/04/2018	R212 On 02-August-18			Bond Future	155.60	155.6111	155.6041	155.6111	1,746.00
20/04/2018	R212 On 01-November-18			Bond Future	158.46	158.4693	158.4603	158.4693	0.00
20/04/2018	R212 On 07-February-19			Bond Future	159.50	159.5120	159.5037	159.5120	0.00
20/04/2018	R213 On 03-May-18			Bond Future	8.50	89.9668	89.7195	89.9668	45,155.00
20/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	7111	7	7	7	0.00
20/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	7174	7	7	7	0.00
20/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	7237	7	7	7	0.00
20/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R213 On 02-August-18			Bond Future	8.54	91.5828	91.3311	91.5828	1.00
20/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	4341	5	4	5	0.00
20/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	4289	4	4	4	0.00
20/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	4237	4	4	4	0.00
20/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	723	1	1	1	0.00
20/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	738	1	1	1	0.00
20/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	709	1	1	1	0.00
20/04/2018	R213 On 01-November-18			Bond Future	8.57	89.7000	89.4425	89.7000	0.00
20/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	3023	3	3	3	0.00
20/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2984	3	3	3	0.00
20/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2946	3	3	3	0.00
20/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	2468	2	2	2	0.00
20/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	2498	2	2	2	0.00
20/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	2438	2	2	2	0.00
20/04/2018	R213 On 07-February-19			Bond Future	8.62	91.4777	91.2147	91.4777	0.00
20/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	3741	4	4	4	0.00
20/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3778	4	4	4	0.00
20/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3815	4	4	4	0.00
20/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3281	3	3	3	0.00
20/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3251	3	3	3	0.00
20/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	3312	3	3	3	0.00
20/04/2018	R214 On 03-May-18			Bond Future	8.89	78.2852	78.0100	78.2852	44,708.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	7899	8	8	8	0.00
20/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	7965	8	8	8	0.00
20/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	7832	8	8	8	0.00
20/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R214 On 02-August-18			Bond Future	8.93	79.6914	79.4113	79.6914	15.00
20/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	2298	2	2	2	0.00
20/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	2382	3	2	3	0.00
20/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	2340	3	2	3	0.00
20/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2168	2	2	2	0.00
20/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2133	2	2	2	0.00
20/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	2204	2	2	2	0.00
20/04/2018	R214 On 01-November-18			Bond Future	8.97	77.8458	77.5597	77.8458	0.00
20/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	3228	3	3	3	0.00
20/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	3269	3	3	3	0.00
20/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	3309	3	3	3	0.00
20/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3054	3	3	3	0.00
20/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3127	3	3	3	0.00
20/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3090	3	3	3	0.00
20/04/2018	R214 On 07-February-19			Bond Future	9.01	79.3886	79.0964	79.3886	0.00
20/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	4257	4	4	4	0.00
20/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	4299	4	4	4	0.00
20/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	4216	4	4	4	0.00
20/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4057	4	4	4	0.00
20/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4022	4	4	4	0.00
20/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	3987	4	4	4	0.00
20/04/2018	R248 On 03-May-18			Bond Future	8.93	100.1524	99.7455	100.1524	102,469.00
20/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	10538	11	11	11	0.00
20/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	10454	11	10	11	0.00
20/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	10370	11	10	11	0.00
20/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R248 On 03-May-18	10.05	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
20/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
20/04/2018	R248 On 02-August-18			Bond Future	8.97	101.9514	101.5372	101.9514	15,000.00
20/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	3066	3	3	3	0.00
20/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	3012	3	3	3	0.00
20/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	2959	3	3	3	0.00
20/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	2898	3	3	3	0.00
20/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	2946	3	3	3	0.00
20/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	2851	3	3	3	0.00
20/04/2018	R248 On 01-November-18			Bond Future	9.01	99.3702	98.9472	99.3702	0.00
20/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	4224	4	4	4	0.00
20/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	4332	5	4	5	0.00
20/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	4278	5	4	5	0.00
20/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	4160	4	4	4	0.00
20/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	4113	4	4	4	0.00
20/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	4206	4	4	4	0.00
20/04/2018	R248 On 07-February-19			Bond Future	9.05	101.3395	100.9076	101.3395	0.00
20/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	5404	6	5	6	0.00
20/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	5353	6	5	6	0.00
20/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	5456	6	5	6	0.00
20/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	5269	5	5	5	0.00
20/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	5364	5	5	5	0.00
20/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	5316	5	5	5	0.00