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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	2025 On 03-May-18			Bond Future	134.10	134.2836	134.0952	134.2836	941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	2025 On 03-May-18	133.22	Call	Bond Future	875	1	875	1	0.00
24/04/2018	2025 On 03-May-18	133.21	Call	Bond Future	885	1	885	1	0.00
24/04/2018	2025 On 03-May-18	133.20	Call	Bond Future	895	1	895	1	0.00
24/04/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2025 On 02-August-18			Bond Future	135.17	135.3580	135.1653	135.3580	685.00
24/04/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2025 On 02-August-18	136.66	Put	Bond Future	1495	1	1495	1	0.00
24/04/2018	2025 On 02-August-18	136.67	Put	Bond Future	1505	1	1505	1	0.00
24/04/2018	2025 On 02-August-18	136.65	Put	Bond Future	1485	1	1485	1	0.00
24/04/2018	2025 On 01-November-18			Bond Future	137.65	137.8426	137.6470	137.8426	0.00
24/04/2018	2025 On 07-February-19			Bond Future	139.00	139.2069	139.0049	139.2069	0.00
24/04/2018	2029 On 03-May-18			Bond Future	100.29	100.5965	100.2923	100.5965	0.00
24/04/2018	2029 On 02-August-18			Bond Future	102.12	102.4349	102.1243	102.4349	1,370.00
24/04/2018	2029 On 01-November-18			Bond Future	102.95	103.2654	102.9497	103.2654	0.00
24/04/2018	2029 On 07-February-19			Bond Future	105.02	105.3465	105.0226	105.3465	0.00
24/04/2018	2030 On 03-May-18			Bond Future	8.62	98.1254	8.6194	98.1254	79,570.00
24/04/2018	2030 On 03-May-18	9.49	Call	Bond Future	5896	6	5896	6	0.00
24/04/2018	2030 On 03-May-18	9.51	Call	Bond Future	6026	7	6026	7	0.00
24/04/2018	2030 On 03-May-18	9.50	Call	Bond Future	5961	6	5961	6	0.00
24/04/2018	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2030 On 02-August-18			Bond Future	8.67	95.8819	8.6677	95.8819	29,792.00
24/04/2018	2030 On 02-August-18	9.46	Call	Bond Future	5701	6	5701	6	0.00
24/04/2018	2030 On 02-August-18	8.51	Call	Bond Future	1357	2	1357	2	7,850.00
24/04/2018	2030 On 02-August-18	8.91	Call	Bond Future	2885	3	2885	3	7,850.00
24/04/2018	2030 On 02-August-18	9.47	Call	Bond Future	5757	6	5757	6	0.00
24/04/2018	2030 On 02-August-18	9.50	Call	Bond Future	5925	6	5925	6	0.00
24/04/2018	2030 On 02-August-18	9.45	Call	Bond Future	5645	6	5645	6	0.00
24/04/2018	2030 On 02-August-18	9.50	Put	Bond Future	371	0	371	0	7,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	2030 On 02-August-18	9.47	Put	Bond Future	395	0	395	0	0.00
24/04/2018	2030 On 02-August-18	9.45	Put	Bond Future	412	0	412	0	0.00
24/04/2018	2030 On 02-August-18	8.91	Put	Bond Future	1221	1	1221	1	0.00
24/04/2018	2030 On 02-August-18	9.46	Put	Bond Future	404	0	404	0	0.00
24/04/2018	2030 On 02-August-18	8.51	Put	Bond Future	2461	2	2461	2	0.00
24/04/2018	2030 On 01-November-18			Bond Future	8.71	97.6235	8.7101	97.6235	0.00
24/04/2018	2030 On 01-November-18	8.58	Call	Bond Future	2257	3	2257	3	0.00
24/04/2018	2030 On 01-November-18	8.60	Call	Bond Future	2324	3	2324	3	0.00
24/04/2018	2030 On 01-November-18	8.59	Call	Bond Future	2290	3	2290	3	0.00
24/04/2018	2030 On 01-November-18	8.59	Put	Bond Future	3116	3	3116	3	0.00
24/04/2018	2030 On 01-November-18	8.58	Put	Bond Future	3152	3	3152	3	0.00
24/04/2018	2030 On 01-November-18	8.60	Put	Bond Future	3081	3	3081	3	0.00
24/04/2018	2030 On 07-February-19			Bond Future	8.76	95.5462	8.7564	95.5462	0.00
24/04/2018	2030 On 07-February-19	8.62	Call	Bond Future	3036	3	3036	3	0.00
24/04/2018	2030 On 07-February-19	8.63	Call	Bond Future	3069	3	3069	3	0.00
24/04/2018	2030 On 07-February-19	8.64	Call	Bond Future	3102	3	3102	3	0.00
24/04/2018	2030 On 07-February-19	8.64	Put	Bond Future	3888	4	3888	4	0.00
24/04/2018	2030 On 07-February-19	8.63	Put	Bond Future	3923	4	3923	4	0.00
24/04/2018	2030 On 07-February-19	8.62	Put	Bond Future	3958	4	3958	4	0.00
24/04/2018	2032 On 03-May-18			Bond Future	8.80	97.0905	8.7992	97.0905	59,776.00
24/04/2018	2032 On 03-May-18	9.70	Call	Bond Future	6586	7	6586	7	0.00
24/04/2018	2032 On 03-May-18	9.71	Call	Bond Future	6656	7	6656	7	0.00
24/04/2018	2032 On 03-May-18	9.72	Call	Bond Future	6725	7	6725	7	0.00
24/04/2018	2032 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2032 On 03-May-18	9.70	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2032 On 03-May-18	9.71	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2032 On 02-August-18			Bond Future	8.85	98.8340	8.8460	98.8340	18,207.00
24/04/2018	2032 On 02-August-18	9.68	Call	Bond Future	6477	7	6477	7	0.00
24/04/2018	2032 On 02-August-18	9.67	Call	Bond Future	6419	7	6419	7	0.00
24/04/2018	2032 On 02-August-18	9.66	Call	Bond Future	6361	7	6361	7	0.00
24/04/2018	2032 On 02-August-18	9.67	Put	Bond Future	450	0	450	0	0.00
24/04/2018	2032 On 02-August-18	9.66	Put	Bond Future	461	0	461	0	0.00
24/04/2018	2032 On 02-August-18	9.68	Put	Bond Future	439	0	439	0	0.00
24/04/2018	2032 On 01-November-18			Bond Future	8.89	96.4739	8.8930	96.4739	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
24/04/2018	2032 On 01-November-18	8.76	Call	Bond Future	2511	3	2511	3	0.00
24/04/2018	2032 On 01-November-18	8.77	Call	Bond Future	2548	3	2548	3	0.00
24/04/2018	2032 On 01-November-18	8.75	Call	Bond Future	2475	3	2475	3	0.00
24/04/2018	2032 On 01-November-18	8.75	Put	Bond Future	3552	3	3552	3	0.00
24/04/2018	2032 On 01-November-18	8.76	Put	Bond Future	3512	3	3512	3	0.00
24/04/2018	2032 On 01-November-18	8.77	Put	Bond Future	3473	3	3473	3	0.00
24/04/2018	2032 On 07-February-19			Bond Future	8.94	98.3834	8.9439	98.3834	0.00
24/04/2018	2032 On 07-February-19	8.82	Call	Bond Future	3447	4	3447	4	0.00
24/04/2018	2032 On 07-February-19	8.81	Call	Bond Future	3410	4	3410	4	0.00
24/04/2018	2032 On 07-February-19	8.80	Call	Bond Future	3373	4	3373	4	0.00
24/04/2018	2032 On 07-February-19	8.81	Put	Bond Future	4402	4	4402	4	0.00
24/04/2018	2032 On 07-February-19	8.80	Put	Bond Future	4440	4	4440	4	0.00
24/04/2018	2032 On 07-February-19	8.82	Put	Bond Future	4364	4	4364	4	0.00
24/04/2018	2033 On 03-May-18			Bond Future	104.78	106.2706	104.7835	106.2706	6,055.00
24/04/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2033 On 03-May-18	107.69	Put	Bond Future	2907	1	2907	1	0.00
24/04/2018	2033 On 03-May-18	107.70	Put	Bond Future	2917	1	2917	1	0.00
24/04/2018	2033 On 03-May-18	107.71	Put	Bond Future	2927	1	2927	1	0.00
24/04/2018	2033 On 02-August-18			Bond Future	106.70	108.2126	106.6975	108.2126	1,515.00
24/04/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2033 On 02-August-18	109.93	Put	Bond Future	3233	2	3233	2	0.00
24/04/2018	2033 On 02-August-18	109.94	Put	Bond Future	3243	2	3243	2	0.00
24/04/2018	2033 On 02-August-18	109.92	Put	Bond Future	3223	2	3223	2	0.00
24/04/2018	2033 On 01-November-18			Bond Future	107.54	109.0778	107.5353	109.0778	0.00
24/04/2018	2033 On 07-February-19			Bond Future	109.70	111.2760	109.7006	111.2760	0.00
24/04/2018	2037 On 03-May-18			Bond Future	9.04	98.1004	9.0396	98.1004	40,864.00
24/04/2018	2037 On 03-May-18	9.97	Call	Bond Future	7534	8	7534	8	0.00
24/04/2018	2037 On 03-May-18	9.99	Call	Bond Future	7685	8	7685	8	0.00
24/04/2018	2037 On 03-May-18	9.98	Call	Bond Future	7610	8	7610	8	0.00
24/04/2018	2037 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00

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24/04/2018	2037 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2037 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2037 On 02-August-18			Bond Future	9.09	95.6062	9.0906	95.6062	31,846.00
24/04/2018	2037 On 02-August-18	9.95	Call	Bond Future	7434	8	7434	8	0.00
24/04/2018	2037 On 02-August-18	9.96	Call	Bond Future	7498	8	7498	8	0.00
24/04/2018	2037 On 02-August-18	9.97	Call	Bond Future	7562	8	7562	8	0.00
24/04/2018	2037 On 02-August-18	9.97	Put	Bond Future	500	0	500	0	0.00
24/04/2018	2037 On 02-August-18	9.95	Put	Bond Future	524	0	524	0	0.00
24/04/2018	2037 On 02-August-18	9.96	Put	Bond Future	512	0	512	0	0.00
24/04/2018	2037 On 01-November-18			Bond Future	9.14	97.3428	9.1363	97.3428	0.00
24/04/2018	2037 On 01-November-18	9.01	Call	Bond Future	3015	3	3015	3	0.00
24/04/2018	2037 On 01-November-18	9.03	Call	Bond Future	3099	3	3099	3	0.00
24/04/2018	2037 On 01-November-18	9.02	Call	Bond Future	3057	3	3057	3	0.00
24/04/2018	2037 On 01-November-18	9.02	Put	Bond Future	4044	4	4044	4	0.00
24/04/2018	2037 On 01-November-18	9.03	Put	Bond Future	4001	4	4001	4	0.00
24/04/2018	2037 On 01-November-18	9.01	Put	Bond Future	4088	4	4088	4	0.00
24/04/2018	2037 On 07-February-19			Bond Future	9.19	95.0092	9.1863	95.0092	0.00
24/04/2018	2037 On 07-February-19	9.05	Call	Bond Future	3890	4	3890	4	0.00
24/04/2018	2037 On 07-February-19	9.06	Call	Bond Future	3932	4	3932	4	0.00
24/04/2018	2037 On 07-February-19	9.07	Call	Bond Future	3974	4	3974	4	0.00
24/04/2018	2037 On 07-February-19	9.07	Put	Bond Future	4949	5	4949	5	0.00
24/04/2018	2037 On 07-February-19	9.05	Put	Bond Future	5035	5	5035	5	0.00
24/04/2018	2037 On 07-February-19	9.06	Put	Bond Future	4992	5	4992	5	0.00
24/04/2018	2038 On 03-May-18			Bond Future	127.91	128.7300	127.9139	128.7300	5,837.00
24/04/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2038 On 03-May-18	132.29	Put	Bond Future	4376	4	4376	4	0.00
24/04/2018	2038 On 03-May-18	132.27	Put	Bond Future	4356	4	4356	4	0.00
24/04/2018	2038 On 03-May-18	132.28	Put	Bond Future	4366	4	4366	4	0.00
24/04/2018	2038 On 02-August-18			Bond Future	128.70	129.5305	128.6985	129.5305	8,180.00
24/04/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00

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24/04/2018	2038 On 02-August-18	134.53	Put	Bond Future	5832	5	5832	5	0.00
24/04/2018	2038 On 02-August-18	134.54	Put	Bond Future	5842	5	5842	5	0.00
24/04/2018	2038 On 02-August-18	134.55	Put	Bond Future	5852	5	5852	5	0.00
24/04/2018	2038 On 01-November-18			Bond Future	131.06	131.9081	131.0614	131.9081	0.00
24/04/2018	2038 On 07-February-19			Bond Future	132.11	132.9762	132.1102	132.9762	0.00
24/04/2018	2040 On 03-May-18			Bond Future	9.11	102.1356	9.1096	102.1356	37,215.00
24/04/2018	2040 On 03-May-18	10.07	Call	Bond Future	8342	9	8342	9	0.00
24/04/2018	2040 On 03-May-18	8.50	Call	Bond Future	0	0	0	0	1,011.00
24/04/2018	2040 On 03-May-18	10.06	Call	Bond Future	8261	9	8261	9	0.00
24/04/2018	2040 On 03-May-18	9.00	Call	Bond Future	344	1	344	1	1,239.00
24/04/2018	2040 On 03-May-18	10.00	Call	Bond Future	7773	9	7773	9	1,500.00
24/04/2018	2040 On 03-May-18	10.08	Call	Bond Future	8423	9	8423	9	0.00
24/04/2018	2040 On 03-May-18	9.00	Put	Bond Future	1374	1	1374	1	0.00
24/04/2018	2040 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2040 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2040 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2040 On 03-May-18	8.50	Put	Bond Future	5950	5	5950	5	0.00
24/04/2018	2040 On 03-May-18	10.08	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2040 On 02-August-18			Bond Future	9.16	99.4635	9.1605	99.4635	17,537.00
24/04/2018	2040 On 02-August-18	10.05	Call	Bond Future	8238	9	8238	9	0.00
24/04/2018	2040 On 02-August-18	10.04	Call	Bond Future	8170	9	8170	9	0.00
24/04/2018	2040 On 02-August-18	10.03	Call	Bond Future	8102	9	8102	9	0.00
24/04/2018	2040 On 02-August-18	10.04	Put	Bond Future	571	0	571	0	0.00
24/04/2018	2040 On 02-August-18	10.03	Put	Bond Future	584	0	584	0	0.00
24/04/2018	2040 On 02-August-18	10.05	Put	Bond Future	558	0	558	0	0.00
24/04/2018	2040 On 01-November-18			Bond Future	9.21	101.2701	9.2062	101.2701	0.00
24/04/2018	2040 On 01-November-18	9.08	Call	Bond Future	3310	4	3310	4	0.00
24/04/2018	2040 On 01-November-18	9.09	Call	Bond Future	3356	4	3356	4	0.00
24/04/2018	2040 On 01-November-18	9.07	Call	Bond Future	3266	4	3266	4	0.00
24/04/2018	2040 On 01-November-18	9.07	Put	Bond Future	4520	4	4520	4	0.00
24/04/2018	2040 On 01-November-18	9.08	Put	Bond Future	4472	4	4472	4	0.00
24/04/2018	2040 On 01-November-18	9.09	Put	Bond Future	4425	4	4425	4	0.00
24/04/2018	2040 On 07-February-19			Bond Future	9.26	98.7637	9.2562	98.7637	0.00
24/04/2018	2040 On 07-February-19	9.11	Call	Bond Future	4317	5	4317	5	0.00

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24/04/2018	2040 On 07-February-19	9.13	Call	Bond Future	4407	5	4407	5	0.00
24/04/2018	2040 On 07-February-19	9.12	Call	Bond Future	4361	5	4361	5	0.00
24/04/2018	2040 On 07-February-19	9.12	Put	Bond Future	5601	5	5601	5	0.00
24/04/2018	2040 On 07-February-19	9.11	Put	Bond Future	5649	5	5649	5	0.00
24/04/2018	2040 On 07-February-19	9.13	Put	Bond Future	5555	5	5555	5	0.00
24/04/2018	2044 On 03-May-18			Bond Future	9.15	99.1387	9.1495	99.1387	12,177.00
24/04/2018	2044 On 03-May-18	10.11	Call	Bond Future	8462	9	8462	9	0.00
24/04/2018	2044 On 03-May-18	10.10	Call	Bond Future	8381	9	8381	9	0.00
24/04/2018	2044 On 03-May-18	10.09	Call	Bond Future	8299	9	8299	9	0.00
24/04/2018	2044 On 03-May-18	10.10	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2044 On 03-May-18	10.09	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2044 On 03-May-18	10.11	Put	Bond Future	0	0	0	0	0.00
24/04/2018	2044 On 02-August-18			Bond Future	9.20	96.5380	9.1988	96.5380	19,523.00
24/04/2018	2044 On 02-August-18	10.05	Call	Bond Future	8129	9	8129	9	0.00
24/04/2018	2044 On 02-August-18	10.07	Call	Bond Future	8266	9	8266	9	0.00
24/04/2018	2044 On 02-August-18	10.06	Call	Bond Future	8198	9	8198	9	0.00
24/04/2018	2044 On 02-August-18	10.06	Put	Bond Future	629	1	629	1	0.00
24/04/2018	2044 On 02-August-18	10.07	Put	Bond Future	616	1	616	1	0.00
24/04/2018	2044 On 02-August-18	10.05	Put	Bond Future	643	1	643	1	0.00
24/04/2018	2044 On 01-November-18			Bond Future	9.24	98.2916	9.2431	98.2916	0.00
24/04/2018	2044 On 01-November-18	9.12	Call	Bond Future	3457	4	3457	4	0.00
24/04/2018	2044 On 01-November-18	9.13	Call	Bond Future	3503	4	3503	4	0.00
24/04/2018	2044 On 01-November-18	9.14	Call	Bond Future	3550	4	3550	4	0.00
24/04/2018	2044 On 01-November-18	9.13	Put	Bond Future	4568	4	4568	4	0.00
24/04/2018	2044 On 01-November-18	9.14	Put	Bond Future	4520	4	4520	4	0.00
24/04/2018	2044 On 01-November-18	9.12	Put	Bond Future	4617	4	4617	4	0.00
24/04/2018	2044 On 07-February-19			Bond Future	9.29	95.8515	9.2915	95.8515	0.00
24/04/2018	2044 On 07-February-19	9.17	Call	Bond Future	4548	5	4548	5	0.00
24/04/2018	2044 On 07-February-19	9.18	Call	Bond Future	4595	5	4595	5	0.00
24/04/2018	2044 On 07-February-19	9.16	Call	Bond Future	4502	5	4502	5	0.00
24/04/2018	2044 On 07-February-19	9.16	Put	Bond Future	5729	5	5729	5	0.00
24/04/2018	2044 On 07-February-19	9.17	Put	Bond Future	5681	5	5681	5	0.00
24/04/2018	2044 On 07-February-19	9.18	Put	Bond Future	5633	5	5633	5	0.00
24/04/2018	2046 On 03-May-18			Bond Future	120.78	121.5116	120.7835	121.5116	1,258.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2046 On 03-May-18	127.94	Put	Bond Future	7156	6	7156	6	0.00
24/04/2018	2046 On 03-May-18	127.95	Put	Bond Future	7166	6	7166	6	0.00
24/04/2018	2046 On 03-May-18	127.93	Put	Bond Future	7146	6	7146	6	0.00
24/04/2018	2046 On 02-August-18			Bond Future	122.99	123.7319	122.9901	123.7319	9,917.00
24/04/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2046 On 02-August-18	128.79	Put	Bond Future	5800	5	5800	5	0.00
24/04/2018	2046 On 02-August-18	128.77	Put	Bond Future	5780	5	5780	5	0.00
24/04/2018	2046 On 02-August-18	128.78	Put	Bond Future	5790	5	5790	5	0.00
24/04/2018	2046 On 01-November-18			Bond Future	123.60	124.3537	123.5989	124.3537	0.00
24/04/2018	2046 On 07-February-19			Bond Future	126.09	126.8599	126.0873	126.8599	0.00
24/04/2018	2050 On 03-May-18			Bond Future	128.63	129.4838	128.6313	129.4838	7,093.00
24/04/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2050 On 03-May-18	135.63	Put	Bond Future	6999	6	6999	6	0.00
24/04/2018	2050 On 03-May-18	135.61	Put	Bond Future	6979	6	6979	6	0.00
24/04/2018	2050 On 03-May-18	135.62	Put	Bond Future	6989	6	6989	6	0.00
24/04/2018	2050 On 02-August-18			Bond Future	129.25	130.1219	129.2529	130.1219	9,775.00
24/04/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
24/04/2018	2050 On 02-August-18	137.54	Put	Bond Future	8287	7	8287	7	0.00
24/04/2018	2050 On 02-August-18	137.52	Put	Bond Future	8267	7	8267	7	0.00
24/04/2018	2050 On 02-August-18	137.53	Put	Bond Future	8277	7	8277	7	0.00
24/04/2018	2050 On 01-November-18			Bond Future	131.63	132.5104	131.6261	132.5104	0.00
24/04/2018	2050 On 07-February-19			Bond Future	132.50	133.4091	132.5047	133.4091	0.00
24/04/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	AL37 On 03-May-18			Index Future	583.14	584.6540	583.1430	584.6540	0.00
24/04/2018	AL37 On 02-August-18			Index Future	593.61	595.1530	593.6140	595.1530	0.00
24/04/2018	AL37 On 01-November-18			Index Future	604.40	605.9650	604.3960	605.9650	0.00
24/04/2018	AL37 On 07-February-19			Index Future	616.35	617.9630	616.3540	617.9630	0.00
24/04/2018	AL7T On 03-May-18			Index Future	687.80	690.8080	687.7990	690.8080	0.00
24/04/2018	AL7T On 02-August-18			Index Future	700.15	703.2130	700.1500	703.2130	0.00
24/04/2018	AL7T On 01-November-18			Index Future	712.87	715.9880	712.8670	715.9880	0.00
24/04/2018	AL7T On 07-February-19			Index Future	726.97	730.1640	726.9710	730.1640	0.00
24/04/2018	ALBI On 03-May-18			Index Future	628.09	631.7580	628.0880	631.7580	437.00
24/04/2018	ALBI On 02-August-18			Index Future	639.37	643.1020	639.3660	643.1020	642.00
24/04/2018	ALBI On 01-November-18			Index Future	650.98	654.7860	650.9790	654.7860	0.00
24/04/2018	ALBI On 07-February-19			Index Future	663.86	667.7500	663.8590	667.7500	0.00
24/04/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2018	EL28 On 03-May-18			Bond Future	129.08	129.0893	129.0844	129.0893	0.00
24/04/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
24/04/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
24/04/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
24/04/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4096	4	4096	4	0.00
24/04/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4106	4	4106	4	0.00
24/04/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4116	4	4116	4	0.00
24/04/2018	EL28 On 02-August-18			Bond Future	131.44	131.4483	131.4424	131.4483	0.00
24/04/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
24/04/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
24/04/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
24/04/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3498	3	3498	3	0.00
24/04/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3508	4	3508	4	0.00
24/04/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3488	3	3488	3	0.00
24/04/2018	ES33 On 03-May-18			Bond Future	10.31	80.1529	10.3080	80.1529	0.00
24/04/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5419	6	5419	6	0.00
24/04/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5534	6	5534	6	0.00
24/04/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5476	6	5476	6	0.00
24/04/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
24/04/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
24/04/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
24/04/2018	ES33 On 02-August-18			Bond Future	10.40	81.5922	10.3986	81.5922	9,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4476	5	4476	5	0.00
24/04/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4533	5	4533	5	0.00
24/04/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4591	5	4591	5	0.00
24/04/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
24/04/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
24/04/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
24/04/2018	ES33 On 01-November-18			Bond Future	10.49	79.2855	10.4931	79.2855	0.00
24/04/2018	ES33 On 07-February-19			Bond Future	10.60	80.8547	10.5996	80.8547	0.00
24/04/2018	ES42 On 03-May-18			Bond Future	10.49	83.5125	10.4927	83.5125	3,000.00
24/04/2018	ES42 On 02-August-18			Bond Future	10.58	85.0122	10.5805	85.0122	7,957.00
24/04/2018	ES42 On 01-November-18			Bond Future	10.67	82.2963	10.6708	82.2963	0.00
24/04/2018	ES42 On 07-February-19			Bond Future	10.77	83.9250	10.7692	83.9250	0.00
24/04/2018	GOVI On 03-May-18			GOVI	624.92	628.3680	624.9210	628.3680	233.00
24/04/2018	GOVI On 03-May-18	590.29	Call	GOVI	346310	38	346310	38	0.00
24/04/2018	GOVI On 03-May-18	590.27	Call	GOVI	346510	38	346510	38	0.00
24/04/2018	GOVI On 03-May-18	590.28	Call	GOVI	346410	38	346410	38	0.00
24/04/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 02-August-18			GOVI	636.14	639.6510	636.1430	639.6510	371.00
24/04/2018	GOVI On 02-August-18	605.71	Call	GOVI	304330	34	304330	34	0.00
24/04/2018	GOVI On 02-August-18	605.72	Call	GOVI	304230	34	304230	34	0.00
24/04/2018	GOVI On 02-August-18	605.70	Call	GOVI	304430	34	304430	34	0.00
24/04/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 01-November-18			GOVI	647.70	651.2720	647.6970	651.2720	0.00
24/04/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 01-November-18	653.49	Put	GOVI	57930	2	57930	2	0.00
24/04/2018	GOVI On 01-November-18	653.51	Put	GOVI	58130	2	58130	2	0.00
24/04/2018	GOVI On 01-November-18	653.50	Put	GOVI	58030	2	58030	2	0.00
24/04/2018	GOVI On 07-February-19			GOVI	660.51	664.1660	660.5120	664.1660	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
24/04/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
24/04/2018	GOVI On 07-February-19	666.51	Put	GOVI	59980	2	59980	2	0.00
24/04/2018	GOVI On 07-February-19	666.52	Put	GOVI	60080	2	60080	2	0.00
24/04/2018	GOVI On 07-February-19	666.53	Put	GOVI	60180	2	60180	2	0.00
24/04/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2018	IGOV On 03-May-18			Index Future	255.11	256.0880	255.1090	256.0880	694.00
24/04/2018	IGOV On 02-August-18			Index Future	259.77	260.7670	259.7700	260.7670	822.00
24/04/2018	IGOV On 01-November-18			Index Future	264.54	265.5540	264.5390	265.5540	241.00
24/04/2018	IGOV On 07-February-19			Index Future	269.87	270.9060	269.8660	270.9060	0.00
24/04/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
24/04/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
24/04/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4400	100.4500	100.4400	0.00
24/04/2018	IS01 On 22-March-19			Interest Rate Swap	99.42	99.4100	99.4200	99.4100	0.00
24/04/2018	IS01 On 20-June-19			Interest Rate Swap	100.06	100.0400	100.0600	100.0400	0.00
24/04/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
24/04/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
24/04/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
24/04/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1600	99.1700	99.1600	0.00
24/04/2018	IS02 On 21-June-19			Interest Rate Swap	99.51	99.4900	99.5100	99.4900	0.00
24/04/2018	IS02 On 20-September-19			Interest Rate Swap	99.85	99.8200	99.8500	99.8200	0.00
24/04/2018	IS02 On 20-December-19			Interest Rate Swap	100.74	100.7000	100.7400	100.7000	0.00
24/04/2018	IS02 On 23-March-20			Interest Rate Swap	98.41	98.3700	98.4100	98.3700	0.00
24/04/2018	IS02 On 22-June-20			Interest Rate Swap	100.21	100.1700	100.2100	100.1700	0.00
24/04/2018	IS05 On 17-December-20			Interest Rate Swap	95.68	95.6100	95.6800	95.6100	0.00
24/04/2018	IS05 On 16-March-21			Interest Rate Swap	94.84	94.7600	94.8400	94.7600	0.00
24/04/2018	IS05 On 15-June-21			Interest Rate Swap	93.97	93.8800	93.9700	93.8800	0.00
24/04/2018	IS05 On 21-September-21			Interest Rate Swap	94.08	93.9700	94.0800	93.9700	0.00
24/04/2018	IS05 On 21-December-21			Interest Rate Swap	96.22	96.1000	96.2200	96.1000	51.00
24/04/2018	IS05 On 15-March-22			Interest Rate Swap	96.31	96.1700	96.3100	96.1700	0.00
24/04/2018	IS05 On 21-June-22			Interest Rate Swap	97.45	97.2900	97.4500	97.2900	0.00
24/04/2018	IS05 On 20-September-22			Interest Rate Swap	99.61	99.4400	99.6100	99.4400	0.00
24/04/2018	IS05 On 20-December-22			Interest Rate Swap	100.81	100.6300	100.8100	100.6300	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
24/04/2018	IS05 On 22-March-23			Interest Rate Swap	95.85	95.6600	95.8500	95.6600	0.00
24/04/2018	IS05 On 20-June-23			Interest Rate Swap	100.13	99.9400	100.1300	99.9400	0.00
24/04/2018	IS10 On 17-December-25			Interest Rate Swap	93.44	93.2300	93.4400	93.2300	0.00
24/04/2018	IS10 On 16-March-26			Interest Rate Swap	90.36	90.1400	90.3600	90.1400	0.00
24/04/2018	IS10 On 15-June-26			Interest Rate Swap	89.03	88.8100	89.0300	88.8100	0.00
24/04/2018	IS10 On 21-September-26			Interest Rate Swap	91.15	90.9200	91.1500	90.9200	0.00
24/04/2018	IS10 On 21-December-26			Interest Rate Swap	94.92	94.6700	94.9200	94.6700	0.00
24/04/2018	IS10 On 15-March-27			Interest Rate Swap	93.43	93.1700	93.4300	93.1700	0.00
24/04/2018	IS10 On 21-June-27			Interest Rate Swap	95.47	95.2000	95.4700	95.2000	0.00
24/04/2018	IS10 On 20-September-27			Interest Rate Swap	99.20	98.9200	99.2000	98.9200	0.00
24/04/2018	IS10 On 20-December-27			Interest Rate Swap	99.52	99.2200	99.5200	99.2200	0.00
24/04/2018	IS10 On 22-March-28			Interest Rate Swap	94.68	94.3700	94.6800	94.3700	0.00
24/04/2018	IS10 On 20-June-28			Interest Rate Swap	100.16	99.8400	100.1600	99.8400	0.00
24/04/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/04/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/04/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/04/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
24/04/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
24/04/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/04/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
24/04/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
24/04/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
24/04/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
24/04/2018	R023 On 03-May-18			Bond Future	7.70	101.8791	7.7025	101.8791	69,123.00
24/04/2018	R023 On 03-May-18	8.27	Call	Bond Future	2220	2	2220	2	0.00
24/04/2018	R023 On 03-May-18	8.28	Call	Bond Future	2258	3	2258	3	0.00
24/04/2018	R023 On 03-May-18	8.29	Call	Bond Future	2297	3	2297	3	0.00
24/04/2018	R023 On 03-May-18	9.19	Call	Bond Future	5692	6	5692	6	0.00
24/04/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
24/04/2018	R023 On 03-May-18	8.28	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R023 On 03-May-18	8.29	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R023 On 03-May-18	8.27	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R023 On 02-August-18			Bond Future	7.73	103.7086	7.7269	103.7086	27,573.00
24/04/2018	R023 On 02-August-18	10.40	Call	Bond Future	9531	10	9531	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
24/04/2018	R023 On 02-August-18	10.41	Call	Bond Future	9565	10	9565	10	0.00
24/04/2018	R023 On 02-August-18	10.39	Call	Bond Future	9498	10	9498	10	0.00
24/04/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R023 On 01-November-18			Bond Future	7.75	101.6656	7.7546	101.6656	0.00
24/04/2018	R023 On 01-November-18	10.59	Call	Bond Future	9627	10	9627	10	0.00
24/04/2018	R023 On 01-November-18	10.58	Call	Bond Future	9595	10	9595	10	0.00
24/04/2018	R023 On 01-November-18	10.57	Call	Bond Future	9564	10	9564	10	0.00
24/04/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
24/04/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
24/04/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
24/04/2018	R023 On 07-February-19			Bond Future	7.79	103.6780	7.7851	103.6780	0.00
24/04/2018	R023 On 07-February-19	10.57	Call	Bond Future	8983	9	8983	9	0.00
24/04/2018	R023 On 07-February-19	10.59	Call	Bond Future	9043	9	9043	9	0.00
24/04/2018	R023 On 07-February-19	10.58	Call	Bond Future	9013	9	9013	9	0.00
24/04/2018	R023 On 07-February-19	10.58	Put	Bond Future	11	0	11	0	0.00
24/04/2018	R023 On 07-February-19	10.59	Put	Bond Future	10	0	10	0	0.00
24/04/2018	R023 On 07-February-19	10.57	Put	Bond Future	11	0	11	0	0.00
24/04/2018	R035 On 03-May-18			Bond Future	8.94	101.7194	8.9442	101.7194	36,087.00
24/04/2018	R035 On 03-May-18	9.90	Call	Bond Future	7720	8	7720	8	0.00
24/04/2018	R035 On 03-May-18	8.75	Call	Bond Future	135	0	135	0	1,000.00
24/04/2018	R035 On 03-May-18	9.25	Call	Bond Future	2633	3	2633	3	0.00
24/04/2018	R035 On 03-May-18	9.91	Call	Bond Future	7796	8	7796	8	0.00
24/04/2018	R035 On 03-May-18	9.89	Call	Bond Future	7644	8	7644	8	0.00
24/04/2018	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R035 On 03-May-18	9.25	Put	Bond Future	61	0	61	0	1,000.00
24/04/2018	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R035 On 03-May-18	8.75	Put	Bond Future	1822	1	1822	1	0.00
24/04/2018	R035 On 02-August-18			Bond Future	8.99	103.5461	8.9908	103.5461	57,356.00
24/04/2018	R035 On 02-August-18	9.42	Call	Bond Future	4694	5	4694	5	0.00
24/04/2018	R035 On 02-August-18	9.44	Call	Bond Future	4813	5	4813	5	0.00
24/04/2018	R035 On 02-August-18	9.43	Call	Bond Future	4753	5	4753	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
24/04/2018	R035 On 02-August-18	9.44	Put	Bond Future	1114	1	1114	1	0.00
24/04/2018	R035 On 02-August-18	9.43	Put	Bond Future	1134	1	1134	1	0.00
24/04/2018	R035 On 02-August-18	9.42	Put	Bond Future	1155	1	1155	1	0.00
24/04/2018	R035 On 01-November-18			Bond Future	9.04	100.9301	9.0394	100.9301	0.00
24/04/2018	R035 On 01-November-18	8.94	Call	Bond Future	3060	3	3060	3	0.00
24/04/2018	R035 On 01-November-18	8.93	Call	Bond Future	3018	3	3018	3	0.00
24/04/2018	R035 On 01-November-18	8.92	Call	Bond Future	2976	3	2976	3	0.00
24/04/2018	R035 On 01-November-18	8.93	Put	Bond Future	3939	4	3939	4	0.00
24/04/2018	R035 On 01-November-18	8.92	Put	Bond Future	3982	4	3982	4	0.00
24/04/2018	R035 On 01-November-18	8.94	Put	Bond Future	3896	4	3896	4	0.00
24/04/2018	R035 On 07-February-19			Bond Future	9.09	102.9278	9.0932	102.9278	0.00
24/04/2018	R035 On 07-February-19	8.96	Call	Bond Future	3820	4	3820	4	0.00
24/04/2018	R035 On 07-February-19	8.98	Call	Bond Future	3903	4	3903	4	0.00
24/04/2018	R035 On 07-February-19	8.97	Call	Bond Future	3862	4	3862	4	0.00
24/04/2018	R035 On 07-February-19	8.97	Put	Bond Future	4886	5	4886	5	0.00
24/04/2018	R035 On 07-February-19	8.98	Put	Bond Future	4843	4	4843	4	0.00
24/04/2018	R035 On 07-February-19	8.96	Put	Bond Future	4928	5	4928	5	0.00
24/04/2018	R186 On 03-May-18			Bond Future	8.22	118.2763	8.2240	118.2763	65,592.00
24/04/2018	R186 On 03-May-18	8.93	Call	Bond Future	4559	5	4559	5	0.00
24/04/2018	R186 On 03-May-18	9.30	Call	Bond Future	6853	7	6853	7	0.00
24/04/2018	R186 On 03-May-18	10.14	Call	Bond Future	11828	12	11828	12	0.00
24/04/2018	R186 On 03-May-18	8.92	Call	Bond Future	4496	5	4496	5	0.00
24/04/2018	R186 On 03-May-18	8.69	Call	Bond Future	3041	3	3041	3	0.00
24/04/2018	R186 On 03-May-18	8.50	Call	Bond Future	1852	2	1852	2	0.00
24/04/2018	R186 On 03-May-18	8.25	Call	Bond Future	570	1	570	1	0.00
24/04/2018	R186 On 03-May-18	7.85	Call	Bond Future	5	0	5	0	500.00
24/04/2018	R186 On 03-May-18	8.91	Call	Bond Future	4433	5	4433	5	0.00
24/04/2018	R186 On 03-May-18	8.40	Call	Bond Future	1273	2	1273	2	0.00
24/04/2018	R186 On 03-May-18	8.00	Call	Bond Future	52	0	52	0	0.00
24/04/2018	R186 On 03-May-18	8.45	Call	Bond Future	1556	2	1556	2	0.00
24/04/2018	R186 On 03-May-18	9.72	Call	Bond Future	9379	10	9379	10	0.00
24/04/2018	R186 On 03-May-18	8.35	Call	Bond Future	1011	1	1011	1	0.00
24/04/2018	R186 On 03-May-18	9.75	Call	Bond Future	9557	10	9557	10	0.00
24/04/2018	R186 On 03-May-18	9.19	Call	Bond Future	6178	7	6178	7	0.00

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24/04/2018	R186 On 03-May-18	8.85	Call	Bond Future	4055	5	4055	5	0.00
24/04/2018	R186 On 03-May-18	8.70	Call	Bond Future	3104	4	3104	4	0.00
24/04/2018	R186 On 03-May-18	8.85	Put	Bond Future	0	0	0	0	4,745.00
24/04/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
24/04/2018	R186 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R186 On 03-May-18	8.70	Put	Bond Future	3	0	3	0	0.00
24/04/2018	R186 On 03-May-18	8.50	Put	Bond Future	41	0	41	0	3,500.00
24/04/2018	R186 On 03-May-18	8.25	Put	Bond Future	398	0	398	0	3,500.00
24/04/2018	R186 On 03-May-18	8.69	Put	Bond Future	4	0	4	0	0.00
24/04/2018	R186 On 03-May-18	8.92	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R186 On 03-May-18	8.35	Put	Bond Future	180	0	180	0	500.00
24/04/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
24/04/2018	R186 On 03-May-18	8.40	Put	Bond Future	114	0	114	0	3,500.00
24/04/2018	R186 On 03-May-18	8.00	Put	Bond Future	1551	1	1551	1	0.00
24/04/2018	R186 On 03-May-18	8.45	Put	Bond Future	70	0	70	0	0.00
24/04/2018	R186 On 03-May-18	8.91	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R186 On 03-May-18	7.85	Put	Bond Future	2522	2	2522	2	0.00
24/04/2018	R186 On 03-May-18	8.93	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R186 On 02-August-18			Bond Future	8.27	115.1016	8.2657	115.1016	135,785.00
24/04/2018	R186 On 02-August-18	8.47	Call	Bond Future	2460	3	2460	3	0.00
24/04/2018	R186 On 02-August-18	8.25	Call	Bond Future	1632	2	1632	2	3,020.00
24/04/2018	R186 On 02-August-18	8.48	Call	Bond Future	2501	3	2501	3	0.00
24/04/2018	R186 On 02-August-18	8.46	Call	Bond Future	2419	3	2419	3	0.00
24/04/2018	R186 On 02-August-18	7.50	Call	Bond Future	174	0	174	0	3,020.00
24/04/2018	R186 On 02-August-18	8.46	Put	Bond Future	1171	1	1171	1	0.00
24/04/2018	R186 On 02-August-18	8.25	Put	Bond Future	1734	2	1734	2	0.00
24/04/2018	R186 On 02-August-18	7.50	Put	Bond Future	5270	5	5270	5	0.00
24/04/2018	R186 On 02-August-18	8.48	Put	Bond Future	1126	1	1126	1	0.00
24/04/2018	R186 On 02-August-18	8.47	Put	Bond Future	1149	1	1149	1	0.00
24/04/2018	R186 On 01-November-18			Bond Future	8.31	117.1924	8.3053	117.1924	0.00
24/04/2018	R186 On 01-November-18	8.46	Call	Bond Future	2946	3	2946	3	5,000.00
24/04/2018	R186 On 01-November-18	8.53	Call	Bond Future	3213	4	3213	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
24/04/2018	R186 On 01-November-18	9.14	Call	Bond Future	5888	6	5888	6	0.00
24/04/2018	R186 On 01-November-18	7.96	Call	Bond Future	1386	2	1386	2	5,000.00
24/04/2018	R186 On 01-November-18	8.54	Call	Bond Future	3252	4	3252	4	0.00
24/04/2018	R186 On 01-November-18	8.52	Call	Bond Future	3174	3	3174	3	0.00
24/04/2018	R186 On 01-November-18	8.52	Put	Bond Future	1832	2	1832	2	0.00
24/04/2018	R186 On 01-November-18	9.14	Put	Bond Future	785	1	785	1	5,000.00
24/04/2018	R186 On 01-November-18	7.96	Put	Bond Future	3590	3	3590	3	0.00
24/04/2018	R186 On 01-November-18	8.54	Put	Bond Future	1785	2	1785	2	0.00
24/04/2018	R186 On 01-November-18	8.53	Put	Bond Future	1808	2	1808	2	0.00
24/04/2018	R186 On 01-November-18	8.46	Put	Bond Future	1977	2	1977	2	0.00
24/04/2018	R186 On 07-February-19			Bond Future	8.35	114.2057	8.3483	114.2057	0.00
24/04/2018	R186 On 07-February-19	8.20	Call	Bond Future	2498	3	2498	3	0.00
24/04/2018	R186 On 07-February-19	8.21	Call	Bond Future	2528	3	2528	3	0.00
24/04/2018	R186 On 07-February-19	8.22	Call	Bond Future	2558	3	2558	3	0.00
24/04/2018	R186 On 07-February-19	8.22	Put	Bond Future	3346	3	3346	3	0.00
24/04/2018	R186 On 07-February-19	8.20	Put	Bond Future	3410	3	3410	3	0.00
24/04/2018	R186 On 07-February-19	8.21	Put	Bond Future	3378	3	3378	3	0.00
24/04/2018	R197 On 03-May-18			Bond Future	305.45	306.0198	305.4536	306.0198	1,400.00
24/04/2018	R197 On 03-May-18	304.44	Call	Bond Future	1014	2	1014	2	0.00
24/04/2018	R197 On 03-May-18	304.46	Call	Bond Future	994	2	994	2	0.00
24/04/2018	R197 On 03-May-18	304.45	Call	Bond Future	1004	2	1004	2	0.00
24/04/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R197 On 02-August-18			Bond Future	303.87	304.4477	303.8690	304.4477	2,350.00
24/04/2018	R197 On 01-November-18			Bond Future	309.45	310.0360	309.4482	310.0360	0.00
24/04/2018	R197 On 07-February-19			Bond Future	308.32	308.9249	308.3201	308.9249	0.00
24/04/2018	R202 On 03-May-18			Bond Future	241.20	242.5450	241.2025	242.5450	19,277.00
24/04/2018	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
24/04/2018	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
24/04/2018	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
24/04/2018	R202 On 03-May-18	247.49	Put	Bond Future	6288	5	6288	5	0.00
24/04/2018	R202 On 03-May-18	247.47	Put	Bond Future	6268	5	6268	5	0.00
24/04/2018	R202 On 03-May-18	247.48	Put	Bond Future	6278	5	6278	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
24/04/2018	R202 On 02-August-18			Bond Future	241.80	243.1719	241.8030	243.1719	9,109.00
24/04/2018	R202 On 01-November-18			Bond Future	246.24	247.6358	246.2430	247.6358	0.00
24/04/2018	R202 On 07-February-19			Bond Future	247.29	248.7175	247.2925	248.7175	0.00
24/04/2018	R204 On 03-May-18			Bond Future	6.79	103.7499	6.7873	103.7499	14,720.00
24/04/2018	R204 On 03-May-18	7.09	Call	Bond Future	183	0	183	0	0.00
24/04/2018	R204 On 03-May-18	7.10	Call	Bond Future	189	0	189	0	0.00
24/04/2018	R204 On 03-May-18	7.08	Call	Bond Future	177	0	177	0	0.00
24/04/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R204 On 02-August-18			Bond Future	6.42	101.5759	6.4160	101.5759	6,407.00
24/04/2018	R204 On 02-August-18	8.98	Call	Bond Future	939	1	939	1	0.00
24/04/2018	R204 On 02-August-18	8.97	Call	Bond Future	935	1	935	1	0.00
24/04/2018	R204 On 02-August-18	8.99	Call	Bond Future	943	1	943	1	0.00
24/04/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R207 On 03-May-18			Bond Future	7.13	102.5554	7.1303	102.5554	18,089.00
24/04/2018	R207 On 03-May-18	7.58	Call	Bond Future	702	1	702	1	0.00
24/04/2018	R207 On 03-May-18	7.57	Call	Bond Future	686	1	686	1	0.00
24/04/2018	R207 On 03-May-18	7.56	Call	Bond Future	671	1	671	1	0.00
24/04/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R207 On 02-August-18			Bond Future	7.11	100.7556	7.1108	100.7556	7,234.00
24/04/2018	R207 On 02-August-18	6.85	Call	Bond Future	77	0	77	0	0.00
24/04/2018	R207 On 02-August-18	6.86	Call	Bond Future	81	0	81	0	0.00
24/04/2018	R207 On 02-August-18	6.87	Call	Bond Future	85	0	85	0	0.00
24/04/2018	R207 On 02-August-18	6.87	Put	Bond Future	410	0	410	0	0.00
24/04/2018	R207 On 02-August-18	6.85	Put	Bond Future	429	0	429	0	0.00
24/04/2018	R207 On 02-August-18	6.86	Put	Bond Future	420	0	420	0	0.00
24/04/2018	R207 On 01-November-18			Bond Future	7.05	102.5858	7.0452	102.5858	0.00
24/04/2018	R207 On 01-November-18	6.75	Call	Bond Future	130	0	130	0	0.00
24/04/2018	R207 On 01-November-18	6.76	Call	Bond Future	134	0	134	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
24/04/2018	R207 On 01-November-18	6.74	Call	Bond Future	126	0	126	0	0.00
24/04/2018	R207 On 01-November-18	6.74	Put	Bond Future	471	0	471	0	0.00
24/04/2018	R207 On 01-November-18	6.75	Put	Bond Future	464	0	464	0	0.00
24/04/2018	R207 On 01-November-18	6.76	Put	Bond Future	456	0	456	0	0.00
24/04/2018	R207 On 07-February-19			Bond Future	6.92	100.9709	6.9204	100.9709	0.00
24/04/2018	R207 On 07-February-19	6.53	Call	Bond Future	142	0	142	0	0.00
24/04/2018	R207 On 07-February-19	6.52	Call	Bond Future	139	0	139	0	0.00
24/04/2018	R207 On 07-February-19	6.51	Call	Bond Future	135	0	135	0	0.00
24/04/2018	R207 On 07-February-19	6.52	Put	Bond Future	493	0	493	0	0.00
24/04/2018	R207 On 07-February-19	6.51	Put	Bond Future	499	0	499	0	0.00
24/04/2018	R207 On 07-February-19	6.53	Put	Bond Future	487	0	487	0	0.00
24/04/2018	R208 On 03-May-18			Bond Future	7.35	99.3392	7.3513	99.3392	24,727.00
24/04/2018	R208 On 03-May-18	7.77	Call	Bond Future	1058	1	1058	1	0.00
24/04/2018	R208 On 03-May-18	7.78	Call	Bond Future	1083	1	1083	1	0.00
24/04/2018	R208 On 03-May-18	7.79	Call	Bond Future	1108	1	1108	1	0.00
24/04/2018	R208 On 03-May-18	7.78	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R208 On 03-May-18	7.77	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R208 On 02-August-18			Bond Future	7.36	101.1231	7.3579	101.1231	24,189.00
24/04/2018	R208 On 02-August-18	7.14	Call	Bond Future	214	0	214	0	0.00
24/04/2018	R208 On 02-August-18	7.12	Call	Bond Future	198	0	198	0	0.00
24/04/2018	R208 On 02-August-18	7.13	Call	Bond Future	206	0	206	0	0.00
24/04/2018	R208 On 02-August-18	7.13	Put	Bond Future	743	1	743	1	0.00
24/04/2018	R208 On 02-August-18	7.14	Put	Bond Future	728	1	728	1	0.00
24/04/2018	R208 On 02-August-18	7.12	Put	Bond Future	759	1	759	1	0.00
24/04/2018	R208 On 01-November-18			Bond Future	7.36	99.5601	7.3582	99.5601	0.00
24/04/2018	R208 On 01-November-18	7.11	Call	Bond Future	327	0	327	0	0.00
24/04/2018	R208 On 01-November-18	7.12	Call	Bond Future	335	0	335	0	0.00
24/04/2018	R208 On 01-November-18	7.10	Call	Bond Future	318	0	318	0	0.00
24/04/2018	R208 On 01-November-18	7.12	Put	Bond Future	848	1	848	1	0.00
24/04/2018	R208 On 01-November-18	7.10	Put	Bond Future	874	1	874	1	0.00
24/04/2018	R208 On 01-November-18	7.11	Put	Bond Future	861	1	861	1	0.00
24/04/2018	R208 On 07-February-19			Bond Future	7.35	101.5308	7.3512	101.5308	0.00
24/04/2018	R208 On 07-February-19	7.08	Call	Bond Future	449	1	449	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
24/04/2018	R208 On 07-February-19	7.07	Call	Bond Future	440	1	440	1	0.00
24/04/2018	R208 On 07-February-19	7.06	Call	Bond Future	432	1	432	1	0.00
24/04/2018	R208 On 07-February-19	7.08	Put	Bond Future	973	1	973	1	0.00
24/04/2018	R208 On 07-February-19	7.06	Put	Bond Future	994	1	994	1	0.00
24/04/2018	R208 On 07-February-19	7.07	Put	Bond Future	983	1	983	1	0.00
24/04/2018	R209 On 03-May-18			Bond Future	8.97	77.1615	8.9740	77.1615	103,571.00
24/04/2018	R209 On 03-May-18	9.85	Call	Bond Future	5964	7	5964	7	0.00
24/04/2018	R209 On 03-May-18	10.22	Call	Bond Future	8275	9	8275	9	0.00
24/04/2018	R209 On 03-May-18	10.00	Call	Bond Future	6915	7	6915	7	0.00
24/04/2018	R209 On 03-May-18	10.73	Call	Bond Future	11277	12	11277	12	0.00
24/04/2018	R209 On 03-May-18	9.75	Call	Bond Future	5319	6	5319	6	435.00
24/04/2018	R209 On 03-May-18	9.77	Call	Bond Future	5449	6	5449	6	0.00
24/04/2018	R209 On 03-May-18	9.30	Call	Bond Future	2343	3	2343	3	0.00
24/04/2018	R209 On 03-May-18	9.86	Call	Bond Future	6028	7	6028	7	0.00
24/04/2018	R209 On 03-May-18	9.19	Call	Bond Future	1648	2	1648	2	250.00
24/04/2018	R209 On 03-May-18	9.47	Call	Bond Future	3471	4	3471	4	0.00
24/04/2018	R209 On 03-May-18	8.95	Call	Bond Future	480	1	480	1	0.00
24/04/2018	R209 On 03-May-18	9.84	Call	Bond Future	5900	6	5900	6	0.00
24/04/2018	R209 On 03-May-18	9.84	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R209 On 03-May-18	9.19	Put	Bond Future	110	0	110	0	0.00
24/04/2018	R209 On 03-May-18	9.86	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R209 On 03-May-18	10.00	Put	Bond Future	0	0	0	0	11,067.00
24/04/2018	R209 On 03-May-18	9.47	Put	Bond Future	6	0	6	0	250.00
24/04/2018	R209 On 03-May-18	9.77	Put	Bond Future	0	0	0	0	250.00
24/04/2018	R209 On 03-May-18	9.30	Put	Bond Future	38	0	38	0	0.00
24/04/2018	R209 On 03-May-18	8.95	Put	Bond Future	653	0	653	0	0.00
24/04/2018	R209 On 03-May-18	9.85	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
24/04/2018	R209 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
24/04/2018	R209 On 02-August-18			Bond Future	9.02	78.5471	9.0178	78.5471	76,299.00
24/04/2018	R209 On 02-August-18	9.43	Call	Bond Future	3871	4	3871	4	0.00
24/04/2018	R209 On 02-August-18	10.84	Call	Bond Future	11580	12	11580	12	0.00
24/04/2018	R209 On 02-August-18	10.21	Call	Bond Future	8055	9	8055	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	R209 On 02-August-18	8.96	Call	Bond Future	1841	2	1841	2	5,000.00
24/04/2018	R209 On 02-August-18	8.83	Call	Bond Future	1407	2	1407	2	0.00
24/04/2018	R209 On 02-August-18	9.66	Call	Bond Future	5054	6	5054	6	435.00
24/04/2018	R209 On 02-August-18	8.49	Call	Bond Future	592	1	592	1	500.00
24/04/2018	R209 On 02-August-18	10.38	Call	Bond Future	9011	10	9011	10	0.00
24/04/2018	R209 On 02-August-18	9.21	Call	Bond Future	2842	3	2842	3	0.00
24/04/2018	R209 On 02-August-18	8.46	Call	Bond Future	541	1	541	1	5,000.00
24/04/2018	R209 On 02-August-18	10.39	Call	Bond Future	9067	10	9067	10	0.00
24/04/2018	R209 On 02-August-18	10.40	Call	Bond Future	9124	10	9124	10	0.00
24/04/2018	R209 On 02-August-18	10.40	Put	Bond Future	106	0	106	0	0.00
24/04/2018	R209 On 02-August-18	10.38	Put	Bond Future	112	0	112	0	0.00
24/04/2018	R209 On 02-August-18	9.66	Put	Bond Future	653	1	653	1	0.00
24/04/2018	R209 On 02-August-18	10.39	Put	Bond Future	109	0	109	0	0.00
24/04/2018	R209 On 02-August-18	8.46	Put	Bond Future	4692	4	4692	4	0.00
24/04/2018	R209 On 02-August-18	8.96	Put	Bond Future	2257	2	2257	2	0.00
24/04/2018	R209 On 02-August-18	8.83	Put	Bond Future	2769	2	2769	2	500.00
24/04/2018	R209 On 02-August-18	9.21	Put	Bond Future	1484	1	1484	1	500.00
24/04/2018	R209 On 02-August-18	10.21	Put	Bond Future	180	0	180	0	435.00
24/04/2018	R209 On 02-August-18	8.49	Put	Bond Future	4512	4	4512	4	0.00
24/04/2018	R209 On 02-August-18	10.84	Put	Bond Future	27	0	27	0	435.00
24/04/2018	R209 On 02-August-18	9.43	Put	Bond Future	1002	1	1002	1	5,000.00
24/04/2018	R209 On 01-November-18			Bond Future	9.06	76.8259	9.0616	76.8259	0.00
24/04/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75348	76	75348	76	0.00
24/04/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75348	76	75348	76	0.00
24/04/2018	R209 On 01-November-18	9.97	Call	Bond Future	7016	7	7016	7	0.00
24/04/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75348	76	75348	76	0.00
24/04/2018	R209 On 01-November-18	9.34	Call	Bond Future	4078	4	4078	4	0.00
24/04/2018	R209 On 01-November-18	10.57	Call	Bond Future	10029	11	10029	11	0.00
24/04/2018	R209 On 01-November-18	9.94	Call	Bond Future	6872	7	6872	7	0.00
24/04/2018	R209 On 01-November-18	9.94	Put	Bond Future	1002	1	1002	1	0.00
24/04/2018	R209 On 01-November-18	10.57	Put	Bond Future	355	0	355	0	0.00
24/04/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R209 On 01-November-18	9.97	Put	Bond Future	957	1	957	1	0.00
24/04/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00

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24/04/2018	R209 On 01-November-18	9.34	Put	Bond Future	2141	2	2141	2	0.00
24/04/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R209 On 07-February-19			Bond Future	9.11	78.3465	9.1089	78.3465	0.00
24/04/2018	R209 On 07-February-19	8.96	Call	Bond Future	3281	4	3281	4	0.00
24/04/2018	R209 On 07-February-19	8.97	Call	Bond Future	3316	4	3316	4	0.00
24/04/2018	R209 On 07-February-19	8.95	Call	Bond Future	3246	4	3246	4	0.00
24/04/2018	R209 On 07-February-19	8.95	Put	Bond Future	4373	4	4373	4	0.00
24/04/2018	R209 On 07-February-19	8.96	Put	Bond Future	4336	4	4336	4	0.00
24/04/2018	R209 On 07-February-19	8.97	Put	Bond Future	4299	4	4299	4	0.00
24/04/2018	R210 On 03-May-18			Bond Future	187.30	187.3243	187.3016	187.3243	1,460.00
24/04/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
24/04/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
24/04/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
24/04/2018	R210 On 03-May-18	191.45	Put	Bond Future	4148	4	4148	4	0.00
24/04/2018	R210 On 03-May-18	191.44	Put	Bond Future	4138	4	4138	4	0.00
24/04/2018	R210 On 03-May-18	191.46	Put	Bond Future	4158	4	4158	4	0.00
24/04/2018	R210 On 02-August-18			Bond Future	190.72	190.7474	190.7231	190.7474	699.00
24/04/2018	R210 On 01-November-18			Bond Future	191.72	191.7485	191.7245	191.7485	0.00
24/04/2018	R210 On 07-February-19			Bond Future	195.58	195.6128	195.5849	195.6128	0.00
24/04/2018	R212 On 03-May-18			Bond Future	154.84	154.8683	154.8417	154.8683	3,818.00
24/04/2018	R212 On 03-May-18	154.28	Call	Bond Future	562	1	562	1	0.00
24/04/2018	R212 On 03-May-18	154.30	Call	Bond Future	542	1	542	1	0.00
24/04/2018	R212 On 03-May-18	154.29	Call	Bond Future	552	1	552	1	0.00
24/04/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R212 On 02-August-18			Bond Future	155.57	155.5964	155.5682	155.5964	3,975.00
24/04/2018	R212 On 01-November-18			Bond Future	158.42	158.4525	158.4245	158.4525	0.00
24/04/2018	R212 On 07-February-19			Bond Future	159.46	159.4917	159.4605	159.4917	0.00
24/04/2018	R213 On 03-May-18			Bond Future	8.70	88.8369	8.6989	88.8369	27,323.00
24/04/2018	R213 On 03-May-18	9.56	Call	Bond Future	5716	6	5716	6	0.00
24/04/2018	R213 On 03-May-18	9.57	Call	Bond Future	5779	6	5779	6	0.00
24/04/2018	R213 On 03-May-18	9.58	Call	Bond Future	5843	6	5843	6	0.00
24/04/2018	R213 On 03-May-18	9.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2018	R213 On 03-May-18	9.56	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R213 On 03-May-18	9.57	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R213 On 02-August-18			Bond Future	8.74	90.4322	8.7416	90.4322	22,284.00
24/04/2018	R213 On 02-August-18	9.07	Call	Bond Future	3273	4	3273	4	0.00
24/04/2018	R213 On 02-August-18	9.06	Call	Bond Future	3227	4	3227	4	0.00
24/04/2018	R213 On 02-August-18	9.05	Call	Bond Future	3181	4	3181	4	0.00
24/04/2018	R213 On 02-August-18	9.06	Put	Bond Future	1082	1	1082	1	0.00
24/04/2018	R213 On 02-August-18	9.05	Put	Bond Future	1102	1	1102	1	0.00
24/04/2018	R213 On 02-August-18	9.07	Put	Bond Future	1062	1	1062	1	0.00
24/04/2018	R213 On 01-November-18			Bond Future	8.79	88.5280	8.7866	88.5280	0.00
24/04/2018	R213 On 01-November-18	8.66	Call	Bond Future	2263	3	2263	3	0.00
24/04/2018	R213 On 01-November-18	8.65	Call	Bond Future	2230	2	2230	2	0.00
24/04/2018	R213 On 01-November-18	8.64	Call	Bond Future	2197	2	2197	2	0.00
24/04/2018	R213 On 01-November-18	8.65	Put	Bond Future	3159	3	3159	3	0.00
24/04/2018	R213 On 01-November-18	8.64	Put	Bond Future	3195	3	3195	3	0.00
24/04/2018	R213 On 01-November-18	8.66	Put	Bond Future	3123	3	3123	3	0.00
24/04/2018	R213 On 07-February-19			Bond Future	8.84	90.2803	8.8363	90.2803	0.00
24/04/2018	R213 On 07-February-19	8.68	Call	Bond Future	2971	3	2971	3	0.00
24/04/2018	R213 On 07-February-19	8.69	Call	Bond Future	3004	3	3004	3	0.00
24/04/2018	R213 On 07-February-19	8.70	Call	Bond Future	3036	3	3036	3	0.00
24/04/2018	R213 On 07-February-19	8.69	Put	Bond Future	3984	4	3984	4	0.00
24/04/2018	R213 On 07-February-19	8.70	Put	Bond Future	3949	4	3949	4	0.00
24/04/2018	R213 On 07-February-19	8.68	Put	Bond Future	4019	4	4019	4	0.00
24/04/2018	R214 On 03-May-18			Bond Future	9.09	77.0320	9.0939	77.0320	26,834.00
24/04/2018	R214 On 03-May-18	9.98	Call	Bond Future	6318	7	6318	7	0.00
24/04/2018	R214 On 03-May-18	9.99	Call	Bond Future	6384	7	6384	7	0.00
24/04/2018	R214 On 03-May-18	9.97	Call	Bond Future	6252	7	6252	7	0.00
24/04/2018	R214 On 03-May-18	9.97	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R214 On 03-May-18	9.98	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R214 On 03-May-18	9.99	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R214 On 02-August-18			Bond Future	9.14	78.4153	9.1369	78.4153	23,997.00
24/04/2018	R214 On 02-August-18	8.94	Call	Bond Future	1510	2	1510	2	0.00
24/04/2018	R214 On 02-August-18	8.96	Call	Bond Future	1576	2	1576	2	0.00
24/04/2018	R214 On 02-August-18	8.95	Call	Bond Future	1543	2	1543	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
24/04/2018	R214 On 02-August-18	8.95	Put	Bond Future	2981	3	2981	3	0.00
24/04/2018	R214 On 02-August-18	8.96	Put	Bond Future	2936	3	2936	3	0.00
24/04/2018	R214 On 02-August-18	8.94	Put	Bond Future	3026	3	3026	3	0.00
24/04/2018	R214 On 01-November-18			Bond Future	9.18	76.5463	9.1814	76.5463	0.00
24/04/2018	R214 On 01-November-18	8.98	Call	Bond Future	2403	3	2403	3	0.00
24/04/2018	R214 On 01-November-18	8.99	Call	Bond Future	2437	3	2437	3	0.00
24/04/2018	R214 On 01-November-18	9.00	Call	Bond Future	2471	3	2471	3	0.00
24/04/2018	R214 On 01-November-18	9.00	Put	Bond Future	3854	4	3854	4	0.00
24/04/2018	R214 On 01-November-18	8.98	Put	Bond Future	3940	4	3940	4	0.00
24/04/2018	R214 On 01-November-18	8.99	Put	Bond Future	3897	4	3897	4	0.00
24/04/2018	R214 On 07-February-19			Bond Future	9.23	78.0614	9.2304	78.0614	0.00
24/04/2018	R214 On 07-February-19	9.04	Call	Bond Future	3388	4	3388	4	0.00
24/04/2018	R214 On 07-February-19	9.05	Call	Bond Future	3424	4	3424	4	0.00
24/04/2018	R214 On 07-February-19	9.03	Call	Bond Future	3352	4	3352	4	0.00
24/04/2018	R214 On 07-February-19	9.03	Put	Bond Future	4867	5	4867	5	0.00
24/04/2018	R214 On 07-February-19	9.04	Put	Bond Future	4826	5	4826	5	0.00
24/04/2018	R214 On 07-February-19	9.05	Put	Bond Future	4786	4	4786	4	0.00
24/04/2018	R248 On 03-May-18			Bond Future	9.13	98.5338	9.1289	98.5338	38,095.00
24/04/2018	R248 On 03-May-18	10.07	Call	Bond Future	8549	9	8549	9	0.00
24/04/2018	R248 On 03-May-18	10.06	Call	Bond Future	8465	9	8465	9	0.00
24/04/2018	R248 On 03-May-18	10.05	Call	Bond Future	8381	9	8381	9	0.00
24/04/2018	R248 On 03-May-18	10.06	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R248 On 03-May-18	10.05	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R248 On 03-May-18	10.07	Put	Bond Future	0	0	0	0	0.00
24/04/2018	R248 On 02-August-18			Bond Future	9.17	100.3033	9.1725	100.3033	98,454.00
24/04/2018	R248 On 02-August-18	8.99	Call	Bond Future	2056	2	2056	2	0.00
24/04/2018	R248 On 02-August-18	8.98	Call	Bond Future	2014	2	2014	2	0.00
24/04/2018	R248 On 02-August-18	8.97	Call	Bond Future	1972	2	1972	2	0.00
24/04/2018	R248 On 02-August-18	8.98	Put	Bond Future	3924	3	3924	3	0.00
24/04/2018	R248 On 02-August-18	8.97	Put	Bond Future	3984	4	3984	4	0.00
24/04/2018	R248 On 02-August-18	8.99	Put	Bond Future	3866	3	3866	3	0.00
24/04/2018	R248 On 01-November-18			Bond Future	9.22	97.6917	9.2175	97.6917	0.00
24/04/2018	R248 On 01-November-18	9.01	Call	Bond Future	3187	4	3187	4	0.00
24/04/2018	R248 On 01-November-18	9.03	Call	Bond Future	3278	4	3278	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
24/04/2018	R248 On 01-November-18	9.02	Call	Bond Future	3232	4	3232	4	0.00
24/04/2018	R248 On 01-November-18	9.02	Put	Bond Future	5176	5	5176	5	0.00
24/04/2018	R248 On 01-November-18	9.03	Put	Bond Future	5121	5	5121	5	0.00
24/04/2018	R248 On 01-November-18	9.01	Put	Bond Future	5230	5	5230	5	0.00
24/04/2018	R248 On 07-February-19			Bond Future	9.27	99.6253	9.2670	99.6253	0.00
24/04/2018	R248 On 07-February-19	9.06	Call	Bond Future	4321	5	4321	5	0.00
24/04/2018	R248 On 07-February-19	9.07	Call	Bond Future	4366	5	4366	5	0.00
24/04/2018	R248 On 07-February-19	9.05	Call	Bond Future	4275	5	4275	5	0.00
24/04/2018	R248 On 07-February-19	9.07	Put	Bond Future	6284	6	6284	6	0.00
24/04/2018	R248 On 07-February-19	9.05	Put	Bond Future	6392	6	6392	6	0.00
24/04/2018	R248 On 07-February-19	9.06	Put	Bond Future	6338	6	6338	6	0.00