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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	2025 On 03-May-18			Bond Future	133.10	133.0951	133.0978	133.0951	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	112	0	112	0	0.00
27/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	102	0	102	0	0.00
27/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	122	0	122	0	0.00
27/02/2018	2025 On 02-August-18			Bond Future	134.19	134.1846	134.1875	134.1846	0.00
27/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2473	2	2473	2	0.00
27/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2483	2	2483	2	0.00
27/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2463	2	2463	2	0.00
27/02/2018	2029 On 03-May-18			Bond Future	101.21	101.2047	101.2073	101.2047	1,370.00
27/02/2018	2029 On 02-August-18			Bond Future	103.09	103.0827	103.0855	103.0827	0.00
27/02/2018	2030 On 03-May-18			Bond Future	8.56	98.6595	8.5583	98.6595	90,395.00
27/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6433	7	6433	7	0.00
27/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	6556	7	6556	7	0.00
27/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	6495	7	6495	7	0.00
27/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	101	0	101	0	0.00
27/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	97	0	97	0	0.00
27/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	104	0	104	0	0.00
27/02/2018	2030 On 02-August-18			Bond Future	8.60	96.4792	8.5968	96.4792	127.00
27/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6432	7	6432	7	0.00
27/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2020	2	2020	2	7,850.00
27/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	3647	4	3647	4	7,850.00
27/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	6486	7	6486	7	0.00
27/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	6649	7	6649	7	0.00
27/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6378	7	6378	7	0.00
27/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	600	1	600	1	7,850.00
27/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	629	1	629	1	0.00
27/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	650	1	650	1	0.00
27/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	1489	1	1489	1	0.00
27/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	640	1	640	1	0.00

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27/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	2630	2	2630	2	0.00
27/02/2018	2032 On 03-May-18			Bond Future	8.77	97.4281	8.7693	97.4281	62,007.00
27/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	6948	8	6948	8	0.00
27/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	7013	8	7013	8	0.00
27/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	7079	8	7079	8	0.00
27/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	123	0	123	0	0.00
27/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	131	0	131	0	0.00
27/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	127	0	127	0	0.00
27/02/2018	2032 On 02-August-18			Bond Future	8.81	99.2306	8.8081	99.2306	2.00
27/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	7036	8	7036	8	0.00
27/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	6977	8	6977	8	0.00
27/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	6919	8	6919	8	0.00
27/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	721	1	721	1	0.00
27/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	732	1	732	1	0.00
27/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	710	1	710	1	0.00
27/02/2018	2033 On 03-May-18			Bond Future	104.41	104.4041	104.4070	104.4041	6,055.00
27/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3283	3	3283	3	0.00
27/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3293	3	3293	3	0.00
27/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3303	3	3303	3	0.00
27/02/2018	2033 On 02-August-18			Bond Future	106.34	106.3416	106.3446	106.3416	0.00
27/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3585	4	3585	4	0.00
27/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3595	4	3595	4	0.00
27/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3575	4	3575	4	0.00
27/02/2018	2037 On 03-May-18			Bond Future	8.97	98.9076	8.9713	98.9076	48,380.00
27/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	8259	9	8259	9	0.00
27/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	8404	9	8404	9	0.00
27/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	8331	9	8331	9	0.00
27/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	130	0	130	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
27/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	134	0	134	0	0.00
27/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	126	0	126	0	0.00
27/02/2018	2037 On 02-August-18			Bond Future	9.01	96.4815	9.0140	96.4815	731.00
27/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	8371	9	8371	9	0.00
27/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	8435	9	8435	9	0.00
27/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	8499	9	8499	9	0.00
27/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	781	1	781	1	0.00
27/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	804	1	804	1	0.00
27/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	793	1	793	1	0.00
27/02/2018	2038 On 03-May-18			Bond Future	127.54	127.9359	127.5366	127.9359	8,991.00
27/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	4753	4	4753	4	0.00
27/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	4733	4	4733	4	0.00
27/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	4743	4	4743	4	0.00
27/02/2018	2038 On 02-August-18			Bond Future	128.35	128.7571	128.3506	128.7571	0.00
27/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	6179	6	6179	6	0.00
27/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	6189	6	6189	6	0.00
27/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	6199	6	6199	6	0.00
27/02/2018	2040 On 03-May-18			Bond Future	9.02	103.2043	9.0210	103.2043	40,145.00
27/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	9314	10	9314	10	0.00
27/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	9237	10	9237	10	0.00
27/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	8775	10	8775	10	1,500.00
27/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	1913	2	1913	2	1,500.00
27/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	9391	10	9391	10	0.00
27/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	2112	2	2112	2	0.00
27/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	145	0	145	0	0.00
27/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	171	0	171	0	0.00
27/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	141	0	141	0	0.00
27/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	137	0	137	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
27/02/2018	2040 On 02-August-18			Bond Future	9.06	100.6074	9.0634	100.6074	420.00
27/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	9406	10	9406	10	0.00
27/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	9337	10	9337	10	0.00
27/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	9268	10	9268	10	0.00
27/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	837	1	837	1	0.00
27/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	849	1	849	1	0.00
27/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	825	1	825	1	0.00
27/02/2018	2044 On 03-May-18			Bond Future	9.05	100.4372	9.0500	100.4372	23,703.00
27/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	9554	11	9554	11	0.00
27/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	9476	11	9476	11	0.00
27/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	9398	10	9398	10	0.00
27/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	141	0	141	0	0.00
27/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	145	0	145	0	0.00
27/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	137	0	137	0	0.00
27/02/2018	2044 On 02-August-18			Bond Future	9.09	97.9142	9.0909	97.9142	0.00
27/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	9415	10	9415	10	0.00
27/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	9554	11	9554	11	0.00
27/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	9484	10	9484	10	0.00
27/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	890	1	890	1	0.00
27/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	878	1	878	1	0.00
27/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	903	1	903	1	0.00
27/02/2018	2046 On 03-May-18			Bond Future	119.83	120.3017	119.8298	120.3017	10,874.00
27/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	8110	8	8110	8	0.00
27/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	8120	8	8120	8	0.00
27/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	8100	8	8100	8	0.00
27/02/2018	2046 On 02-August-18			Bond Future	122.05	122.5340	122.0537	122.5340	0.00
27/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	6736	6	6736	6	0.00
27/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	6716	6	6716	6	0.00

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27/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	6726	6	6726	6	0.00
27/02/2018	2050 On 03-May-18			Bond Future	127.24	127.5114	127.2381	127.5114	9,738.00
27/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	8392	8	8392	8	0.00
27/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	8372	8	8372	8	0.00
27/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	8382	8	8382	8	0.00
27/02/2018	2050 On 02-August-18			Bond Future	127.87	128.1447	127.8665	128.1447	0.00
27/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	9673	9	9673	9	0.00
27/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	9653	9	9653	9	0.00
27/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	9663	9	9663	9	0.00
27/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	AL37 On 03-May-18			Index Future	591.19	591.3040	591.1860	591.3040	0.00
27/02/2018	AL37 On 02-August-18			Index Future	602.13	602.2460	602.1270	602.2460	0.00
27/02/2018	AL7T On 03-May-18			Index Future	695.48	695.6220	695.4820	695.6220	0.00
27/02/2018	AL7T On 02-August-18			Index Future	708.35	708.4940	708.3540	708.4940	0.00
27/02/2018	ALBI On 03-May-18			Index Future	637.38	637.5050	637.3780	637.5050	814.00
27/02/2018	ALBI On 02-August-18			Index Future	649.17	649.3020	649.1740	649.3020	0.00
27/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2018	EL28 On 03-May-18			Bond Future	129.66	129.6551	129.6609	129.6551	0.00
27/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3519	4	3519	4	0.00
27/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3529	4	3529	4	0.00
27/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3539	4	3539	4	0.00
27/02/2018	EL28 On 02-August-18			Bond Future	132.07	132.0610	132.0670	132.0610	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
27/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0		0	0	0	0.00
27/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0		0	0	0	0.00
27/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0		0	0	0	0.00
27/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2873		3	2873	3	0.00
27/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2883		3	2883	3	0.00
27/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2863		3	2863	3	0.00
27/02/2018	ES33 On 03-May-18			Bond Future	10.32		80.2298	10.3212	80.2298	9,466.00
27/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5334		6	5334	6	0.00
27/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5449		6	5449	6	0.00
27/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5392		6	5392	6	0.00
27/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0		0	0	0	0.00
27/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0		0	0	0	0.00
27/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0		0	0	0	0.00
27/02/2018	ES33 On 02-August-18			Bond Future	10.41		81.7141	10.4053	81.7141	0.00
27/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4433		5	4433	5	0.00
27/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4491		5	4491	5	0.00
27/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4549		5	4549	5	0.00
27/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0		0	0	0	0.00
27/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0		0	0	0	0.00
27/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0		0	0	0	0.00
27/02/2018	ES42 On 03-May-18			Bond Future	10.44		84.1378	10.4402	84.1378	7,957.00
27/02/2018	ES42 On 02-August-18			Bond Future	10.52		85.6943	10.5201	85.6943	0.00
27/02/2018	GOVI On 03-May-18			GOVI	634.04		634.1660	634.0380	634.1660	617.00
27/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	437480		44	437480	44	0.00
27/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	437680		44	437680	44	0.00
27/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	437580		44	437580	44	0.00
27/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0		0	0	0	0.00
27/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0		0	0	0	0.00
27/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0		0	0	0	0.00
27/02/2018	GOVI On 02-August-18			GOVI	645.77		645.9000	645.7730	645.9000	0.00
27/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	400630		40	400630	40	0.00
27/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	400530		40	400530	40	0.00
27/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	400730		40	400730	40	0.00
27/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	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
27/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
27/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
27/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2018	IGOV On 03-May-18			Index Future	254.28	254.5910	254.2780	254.5910	1,145.00
27/02/2018	IGOV On 02-August-18			Index Future	259.00	259.3160	258.9970	259.3160	0.00
27/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
27/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
27/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
27/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4300	100.4600	100.4300	0.00
27/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.43	99.4000	99.4300	99.4000	0.00
27/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
27/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
27/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.4900	98.5000	98.4900	0.00
27/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8100	98.8400	98.8100	0.00
27/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.18	99.1500	99.1800	99.1500	0.00
27/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.50	99.4500	99.5000	99.4500	0.00
27/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.83	99.7700	99.8300	99.7700	0.00
27/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.71	100.6400	100.7100	100.6400	0.00
27/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.40	98.3000	98.4000	98.3000	0.00
27/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.68	95.5300	95.6800	95.5300	0.00
27/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.83	94.6700	94.8300	94.6700	0.00
27/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.95	93.7600	93.9500	93.7600	0.00
27/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.04	93.8200	94.0400	93.8200	0.00
27/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.17	95.9200	96.1700	95.9200	51.00
27/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.23	95.9600	96.2300	95.9600	0.00
27/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.34	97.0500	97.3400	97.0500	0.00
27/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.47	99.1600	99.4700	99.1600	0.00
27/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.65	100.3200	100.6500	100.3200	0.00
27/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.67	95.3100	95.6700	95.3100	0.00
27/02/2018	IS10 On 17-December-25			Interest Rate Swap	93.23	92.7300	93.2300	92.7300	0.00
27/02/2018	IS10 On 16-March-26			Interest Rate Swap	90.17	89.6400	90.1700	89.6400	0.00
27/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.86	88.3100	88.8600	88.3100	0.00
27/02/2018	IS10 On 21-September-26			Interest Rate Swap	90.99	90.4400	90.9900	90.4400	0.00
27/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.76	94.2100	94.7600	94.2100	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
27/02/2018	IS10 On 15-March-27			Interest Rate Swap	93.27	92.7100	93.2700	92.7100	0.00
27/02/2018	IS10 On 21-June-27			Interest Rate Swap	95.29	94.7300	95.2900	94.7300	0.00
27/02/2018	IS10 On 20-September-27			Interest Rate Swap	98.99	98.4200	98.9900	98.4200	0.00
27/02/2018	IS10 On 20-December-27			Interest Rate Swap	99.29	98.7100	99.2900	98.7100	0.00
27/02/2018	IS10 On 22-March-28			Interest Rate Swap	94.43	93.8300	94.4300	93.8300	0.00
27/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	2,500.00
27/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
27/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
27/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
27/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	35,000.00
27/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
27/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
27/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
27/02/2018	R023 On 03-May-18			Bond Future	7.45	102.8928	7.4478	102.8928	66,772.00
27/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3278	4	3278	4	0.00
27/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3314	4	3314	4	0.00
27/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3351	4	3351	4	0.00
27/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6709	7	6709	7	0.00
27/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
27/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	40	0	40	0	0.00
27/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	38	0	38	0	0.00
27/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	41	0	41	0	0.00
27/02/2018	R035 On 03-May-18			Bond Future	8.88	102.4593	8.8828	102.4593	66,738.00
27/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	8443	9	8443	9	0.00
27/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	1835	2	1835	2	1,000.00
27/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	4175	5	4175	5	0.00
27/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	8513	9	8513	9	0.00
27/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	8373	9	8373	9	0.00
27/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	200	0	200	0	0.00
27/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	1074	1	1074	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	194	0	194	0	0.00
27/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	188	0	188	0	0.00
27/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	2993	3	2993	3	0.00
27/02/2018	R035 On 02-August-18			Bond Future	8.92	104.3550	8.9210	104.3550	3.00
27/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	6244	7	6244	7	0.00
27/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	6352	7	6352	7	0.00
27/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	6298	7	6298	7	0.00
27/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	2059	2	2059	2	0.00
27/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	2085	2	2085	2	0.00
27/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	2112	2	2112	2	0.00
27/02/2018	R186 On 03-May-18			Bond Future	8.11	119.1952	8.1111	119.1952	200,813.00
27/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5428	6	5428	6	0.00
27/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	12580	13	12580	13	0.00
27/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	7632	8	7632	8	1,120.00
27/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4040	5	4040	5	0.00
27/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3010	4	3010	4	0.00
27/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	546	1	546	1	500.00
27/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5369	6	5369	6	0.00
27/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	6975	8	6975	8	0.00
27/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4097	5	4097	5	0.00
27/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	4958	6	4958	6	0.00
27/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10312	11	10312	11	0.00
27/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5310	6	5310	6	0.00
27/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10135	11	10135	11	0.00
27/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2507	3	2507	3	4,745.00
27/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	920	1	920	1	7.00
27/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2268	3	2268	3	0.00
27/02/2018	R186 On 03-May-18	8.45	Call	Bond Future	2754	0	2754	0	4,745.00
27/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	251	0	251	0	0.00
27/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	244	0	244	0	0.00
27/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	446	0	446	0	3,500.00
27/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	45	0	45	0	0.00
27/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	121	0	121	0	0.00
27/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	3	0	3,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	152	0	152	0	4,745.00
27/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	125	0	125	0	0.00
27/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	3	0	3	0	10,640.00
27/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	595	0	595	0	3,500.00
27/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	684	1	684	1	500.00
27/02/2018	R186 On 03-May-18	8.45	Put	Bond Future	516	0	516	0	0.00
27/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1667	1	1667	1	0.00
27/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	2311	2	2311	2	0.00
27/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	27	0	27	0	0.00
27/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	117	0	117	0	0.00
27/02/2018	R186 On 02-August-18			Bond Future	8.14	116.1002	8.1381	116.1002	191.00
27/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3378	4	3378	4	0.00
27/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2468	3	2468	3	1,470.00
27/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	496	1	496	1	1,470.00
27/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3334	4	3334	4	0.00
27/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3422	4	3422	4	0.00
27/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1740	1	1740	1	0.00
27/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4763	4	4763	4	0.00
27/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1257	1	1257	1	0.00
27/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1218	1	1218	1	0.00
27/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1237	1	1237	1	0.00
27/02/2018	R186 On 01-November-18			Bond Future	8.16	118.2829	8.1607	118.2829	0.00
27/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3725	4	3725	4	5,000.00
27/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4013	4	4013	4	0.00
27/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	6820	7	6820	7	0.00
27/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3971	4	3971	4	0.00
27/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1973	2	1973	2	5,000.00
27/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4055	4	4055	4	0.00
27/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	801	1	801	1	5,000.00
27/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1713	1	1713	1	0.00
27/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3260	3	3260	3	0.00
27/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1672	1	1672	1	0.00
27/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1693	1	1693	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
27/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1839	2	1839	2	0.00
27/02/2018	R197 On 03-May-18			Bond Future	305.90	305.8999	305.9045	305.8999	2,388.00
27/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	1464	1	1464	1	0.00
27/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	1444	1	1444	1	0.00
27/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	1454	1	1454	1	0.00
27/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R202 On 03-May-18			Bond Future	238.76	239.1936	238.7629	239.1936	23,064.00
27/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	86	0	86	0	0.00
27/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	85	0	85	0	0.00
27/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	85	0	85	0	0.00
27/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	8812	8	8812	8	0.00
27/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	8793	8	8793	8	0.00
27/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	8803	8	8803	8	0.00
27/02/2018	R204 On 03-May-18			Bond Future	6.34	104.1038	6.3379	104.1038	22,162.00
27/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	455	1	455	1	0.00
27/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	461	1	461	1	0.00
27/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	449	1	449	1	0.00
27/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R207 On 03-May-18			Bond Future	6.61	103.4348	6.6102	103.4348	25,610.00
27/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1523	2	1523	2	0.00
27/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1507	2	1507	2	0.00
27/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1492	2	1492	2	0.00
27/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
27/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
27/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
27/02/2018	R208 On 03-May-18			Bond Future	6.99	100.3471	6.9853	100.3471	35,989.00
27/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2009	2	2009	2	0.00
27/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2033	2	2033	2	0.00
27/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2058	2	2058	2	0.00
27/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	14	0	14	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
27/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	13	0	13	0	0.00
27/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	15	0	15	0	0.00
27/02/2018	R209 On 03-May-18			Bond Future	8.89	77.9746	8.8869	77.9746	80,834.00
27/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	6712	7	6712	7	0.00
27/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	8940	10	8940	10	0.00
27/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	7622	8	7622	8	0.00
27/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	11914	13	11914	13	0.00
27/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	6105	7	6105	7	435.00
27/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	6226	7	6226	7	0.00
27/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	3471	4	3471	4	1,321.00
27/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	6772	7	6772	7	0.00
27/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	2883	3	2883	3	250.00
27/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	4435	5	4435	5	0.00
27/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	1752	2	1752	2	1,321.00
27/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	6651	7	6651	7	0.00
27/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	117	0	117	0	0.00
27/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	711	1	711	1	0.00
27/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	111	0	111	0	0.00
27/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	74	0	74	0	11,067.00
27/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	336	0	336	0	250.00
27/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	144	0	144	0	250.00
27/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	533	0	533	0	0.00
27/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1292	1	1292	1	0.00
27/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	114	0	114	0	0.00
27/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	31	0	31	0	435.00
27/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	152	0	152	0	0.00
27/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	3	0	3	0	435.00
27/02/2018	R209 On 02-August-18			Bond Future	8.92	79.4172	8.9225	79.4172	816.00
27/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	12327	13	12327	13	0.00
27/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	8909	10	8909	10	0.00
27/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	5954	7	5954	7	435.00
27/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	9830	11	9830	11	0.00
27/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	9884	11	9884	11	0.00
27/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	9939	11	9939	11	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
27/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	234	0	234	0	0.00
27/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	866	1	866	1	0.00
27/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	244	0	244	0	0.00
27/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	239	0	239	0	0.00
27/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	347	0	347	0	435.00
27/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	87	0	87	0	435.00
27/02/2018	R209 On 01-November-18			Bond Future	8.96	77.7614	8.9569	77.7614	0.00
27/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76095	77	76095	77	0.00
27/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76095	77	76095	77	0.00
27/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	7873	9	7873	9	0.00
27/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76095	77	76095	77	0.00
27/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	4803	5	4803	5	0.00
27/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	10886	12	10886	12	0.00
27/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	7720	8	7720	8	0.00
27/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1102	1	1102	1	0.00
27/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	464	0	464	0	0.00
27/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1066	1	1066	1	0.00
27/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	2119	2	2119	2	0.00
27/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R210 On 03-May-18			Bond Future	188.04	188.0334	188.0380	188.0334	2,159.00
27/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
27/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
27/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
27/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3412	3	3412	3	0.00
27/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3402	3	3402	3	0.00
27/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3422	3	3422	3	0.00
27/02/2018	R212 On 03-May-18			Bond Future	155.42	155.4202	155.4217	155.4202	4,755.00
27/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	1142	1	1142	1	0.00
27/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	1122	1	1122	1	0.00
27/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	1132	1	1132	1	0.00
27/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
27/02/2018	R213 On 03-May-18			Bond Future	8.64	89.3460	8.6398	89.3460	45,747.00
27/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	6238	7	6238	7	0.00
27/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	6298	7	6298	7	0.00
27/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6358	7	6358	7	0.00
27/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	103	0	103	0	0.00
27/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	110	0	110	0	0.00
27/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	106	0	106	0	0.00
27/02/2018	R213 On 02-August-18			Bond Future	8.67	90.9991	8.6735	90.9991	1.00
27/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	3991	4	3991	4	0.00
27/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	3945	4	3945	4	0.00
27/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	3898	4	3898	4	0.00
27/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1331	1	1331	1	0.00
27/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1351	1	1351	1	0.00
27/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1311	1	1311	1	0.00
27/02/2018	R214 On 03-May-18			Bond Future	9.00	78.0229	8.9955	78.0229	47,218.00
27/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	7202	8	7202	8	0.00
27/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	7265	8	7265	8	0.00
27/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	7139	8	7139	8	0.00
27/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	130	0	130	0	0.00
27/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	126	0	126	0	0.00
27/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	123	0	123	0	0.00
27/02/2018	R248 On 03-May-18			Bond Future	9.02	99.9667	9.0207	99.9667	91,404.00
27/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	9782	11	9782	11	0.00
27/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	9702	11	9702	11	0.00
27/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	9623	11	9623	11	0.00
27/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	161	0	161	0	0.00
27/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	165	0	165	0	0.00
27/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	156	0	156	0	0.00