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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	2025 On 03-May-18			Bond Future	133.31	133.3065	133.3089	133.3065	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
15/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	89	0	89	0	0.00
15/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	99	0	99	0	0.00
15/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	109	0	109	0	0.00
15/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
15/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
15/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
15/03/2018	2025 On 02-August-18			Bond Future	134.40	134.3994	134.4010	134.3994	0.00
15/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2259	2	2259	2	0.00
15/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2269	2	2269	2	0.00
15/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2249	2	2249	2	0.00
15/03/2018	2029 On 03-May-18			Bond Future	100.26	100.2554	100.2581	100.2554	1,370.00
15/03/2018	2029 On 02-August-18			Bond Future	102.12	102.1155	102.1176	102.1155	0.00
15/03/2018	2030 On 03-May-18			Bond Future	8.60	98.1246	8.5969	98.1246	93,383.00
15/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6121	6	6121	6	0.00
15/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6246	7	6246	7	0.00
15/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6184	7	6184	7	0.00
15/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	64	0	64	0	0.00
15/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	61	0	61	0	0.00
15/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	66	0	66	0	0.00
15/03/2018	2030 On 02-August-18			Bond Future	8.64	95.9347	8.6368	95.9347	127.00
15/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6102	6	6102	6	0.00
15/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1760	2	1760	2	7,850.00
15/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3333	4	3333	4	7,850.00
15/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6157	6	6157	6	0.00
15/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6320	7	6320	7	0.00
15/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6048	6	6048	6	0.00
15/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	551	0	551	0	7,850.00
15/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	580	1	580	1	0.00
15/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	600	1	600	1	0.00
15/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1454	1	1454	1	0.00
15/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	590	1	590	1	0.00

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15/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2649	2	2649	2	0.00
15/03/2018	2032 On 03-May-18			Bond Future	8.79	96.8532	8.7919	96.8532	61,647.00
15/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6714	7	6714	7	0.00
15/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6781	7	6781	7	0.00
15/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6848	7	6848	7	0.00
15/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	67	0	67	0	0.00
15/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	72	0	72	0	0.00
15/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	69	0	69	0	0.00
15/03/2018	2032 On 02-August-18			Bond Future	8.83	98.6454	8.8316	98.6454	2.00
15/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6806	7	6806	7	0.00
15/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6748	7	6748	7	0.00
15/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6690	7	6690	7	0.00
15/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	669	1	669	1	0.00
15/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	680	1	680	1	0.00
15/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	658	1	658	1	0.00
15/03/2018	2033 On 03-May-18			Bond Future	103.13	103.1246	103.1276	103.1246	6,055.00
15/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4562	5	4562	5	0.00
15/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4572	5	4572	5	0.00
15/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4582	5	4582	5	0.00
15/03/2018	2033 On 02-August-18			Bond Future	105.04	105.0378	105.0402	105.0378	0.00
15/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4890	5	4890	5	0.00
15/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4900	5	4900	5	0.00
15/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4880	5	4880	5	0.00
15/03/2018	2037 On 03-May-18			Bond Future	9.07	97.4659	9.0698	97.4659	48,150.00
15/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7383	8	7383	8	0.00
15/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7527	8	7527	8	0.00
15/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7455	8	7455	8	0.00
15/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	106	0	106	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
15/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	109	0	109	0	0.00
15/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	102	0	102	0	0.00
15/03/2018	2037 On 02-August-18			Bond Future	9.12	95.0134	9.1156	95.0134	731.00
15/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7531	8	7531	8	0.00
15/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7594	8	7594	8	0.00
15/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7658	8	7658	8	0.00
15/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	808	1	808	1	0.00
15/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	833	1	833	1	0.00
15/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	820	1	820	1	0.00
15/03/2018	2038 On 03-May-18			Bond Future	125.81	125.0162	125.8060	125.0162	8,991.00
15/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	6484	7	6484	7	0.00
15/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	6464	7	6464	7	0.00
15/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	6474	7	6474	7	0.00
15/03/2018	2038 On 02-August-18			Bond Future	126.59	125.7828	126.5861	125.7828	0.00
15/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	7944	9	7944	9	0.00
15/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	7954	9	7954	9	0.00
15/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	7964	9	7964	9	0.00
15/03/2018	2040 On 03-May-18			Bond Future	9.16	101.3067	9.1551	101.3067	39,345.00
15/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8040	8	8040	8	0.00
15/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	107	0	107	0	1,011.00
15/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7502	8	7502	8	1,500.00
15/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	7963	8	7963	8	0.00
15/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1104	1	1104	1	1,239.00
15/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8117	8	8117	8	0.00
15/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	125	0	125	0	0.00
15/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	151	0	151	0	0.00
15/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2556	2	2556	2	0.00
15/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	121	0	121	0	0.00

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15/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6480	6	6480	6	0.00
15/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	117	0	117	0	0.00
15/03/2018	2040 On 02-August-18			Bond Future	9.20	98.6750	9.2015	98.6750	420.00
15/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8217	9	8217	9	0.00
15/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8149	8	8149	8	0.00
15/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8082	8	8082	8	0.00
15/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	926	1	926	1	0.00
15/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	940	1	940	1	0.00
15/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	913	1	913	1	0.00
15/03/2018	2044 On 03-May-18			Bond Future	9.20	98.2484	9.2046	98.2484	23,617.00
15/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8068	8	8068	8	0.00
15/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	7991	8	7991	8	0.00
15/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	7913	8	7913	8	0.00
15/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	132	0	132	0	0.00
15/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	137	0	137	0	0.00
15/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	128	0	128	0	0.00
15/03/2018	2044 On 02-August-18			Bond Future	9.25	95.6852	9.2499	95.6852	0.00
15/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8048	8	8048	8	0.00
15/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8182	9	8182	9	0.00
15/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8115	8	8115	8	0.00
15/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	1025	1	1025	1	0.00
15/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	1011	1	1011	1	0.00
15/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	1040	1	1040	1	0.00
15/03/2018	2046 On 03-May-18			Bond Future	117.79	117.7828	117.7867	117.7828	10,874.00
15/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10153	10	10153	10	0.00
15/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10163	10	10163	10	0.00
15/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10143	10	10143	10	0.00
15/03/2018	2046 On 02-August-18			Bond Future	119.97	119.9681	119.9713	119.9681	0.00
15/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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15/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	8819	9	8819	9	0.00
15/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	8799	9	8799	9	0.00
15/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	8809	9	8809	9	0.00
15/03/2018	2050 On 03-May-18			Bond Future	124.31	124.3085	124.3128	124.3085	9,788.00
15/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11317	11	11317	11	0.00
15/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11297	11	11297	11	0.00
15/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11307	11	11307	11	0.00
15/03/2018	2050 On 02-August-18			Bond Future	124.89	124.8819	124.8854	124.8819	0.00
15/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12655	13	12655	13	0.00
15/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12635	13	12635	13	0.00
15/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12645	13	12645	13	0.00
15/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	AL37 On 03-May-18			Index Future	589.98	590.7040	589.9830	590.7040	0.00
15/03/2018	AL37 On 02-August-18			Index Future	600.90	601.6350	600.8960	601.6350	0.00
15/03/2018	AL7T On 03-May-18			Index Future	690.81	692.5210	690.8140	692.5210	0.00
15/03/2018	AL7T On 02-August-18			Index Future	703.59	705.3360	703.5920	705.3360	0.00
15/03/2018	ALBI On 03-May-18			Index Future	628.94	630.7750	628.9410	630.7750	814.00
15/03/2018	ALBI On 02-August-18			Index Future	640.57	642.4480	640.5740	642.4480	0.00
15/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2018	EL28 On 03-May-18			Bond Future	128.96	129.0668	128.9588	129.0668	0.00
15/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4221	4	4221	4	0.00
15/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	4231	4	4231	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
15/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	4241	4	4241	4	0.00
15/03/2018	EL28 On 02-August-18			Bond Future	131.35	131.4615	131.3505	131.4615	0.00
15/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3590	3	3590	3	0.00
15/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3600	3	3600	3	0.00
15/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3580	3	3580	3	0.00
15/03/2018	ES33 On 03-May-18			Bond Future	10.37	79.3884	10.3702	79.3884	9,466.00
15/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5022	5	5022	5	0.00
15/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5137	5	5137	5	0.00
15/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5079	5	5079	5	0.00
15/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
15/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
15/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
15/03/2018	ES33 On 02-August-18			Bond Future	10.46	80.8575	10.4561	80.8575	0.00
15/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4114	4	4114	4	0.00
15/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4172	4	4172	4	0.00
15/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4230	4	4230	4	0.00
15/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
15/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
15/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
15/03/2018	ES42 On 03-May-18			Bond Future	10.56	82.7637	10.5564	82.7637	7,957.00
15/03/2018	ES42 On 02-August-18			Bond Future	10.64	84.2952	10.6401	84.2952	0.00
15/03/2018	GOVI On 03-May-18			GOVI	626.46	628.2410	626.4560	628.2410	474.00
15/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	361660	38	361660	38	0.00
15/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	361860	38	361860	38	0.00
15/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	361760	38	361760	38	0.00
15/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
15/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
15/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
15/03/2018	GOVI On 02-August-18			GOVI	638.04	639.8660	638.0440	639.8660	0.00
15/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	323340	34	323340	34	0.00
15/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	323240	34	323240	34	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
15/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	323440	34	323440	34	0.00
15/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
15/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
15/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
15/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2018	IGOV On 03-May-18			Index Future	252.25	252.0350	252.2510	252.0350	1,128.00
15/03/2018	IGOV On 02-August-18			Index Future	256.93	256.7110	256.9290	256.7110	0.00
15/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
15/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
15/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
15/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4400	100.4500	100.4400	0.00
15/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4000	99.4100	99.4000	0.00
15/03/2018	IS01 On 20-June-19			Interest Rate Swap	100.02	100.0000	100.0200	100.0000	0.00
15/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
15/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
15/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
15/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
15/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1500	99.1600	99.1500	0.00
15/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.4600	99.4700	99.4600	0.00
15/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
15/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.6500	100.6600	100.6500	0.00
15/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.34	98.3100	98.3400	98.3100	0.00
15/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.14	100.0000	100.1400	100.0000	0.00
15/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.59	95.5600	95.5900	95.5600	0.00
15/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.73	94.7100	94.7300	94.7100	0.00
15/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.85	93.8100	93.8500	93.8100	0.00
15/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.94	93.9000	93.9400	93.9000	0.00
15/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.06	96.0100	96.0600	96.0100	51.00
15/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.12	96.0600	96.1200	96.0600	0.00
15/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.24	97.1800	97.2400	97.1800	0.00
15/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.38	99.3100	99.3800	99.3100	0.00
15/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.57	100.4900	100.5700	100.4900	0.00
15/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.58	95.5000	95.5800	95.5000	0.00
15/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.86	100.0000	99.8600	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
15/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.24	93.1000	93.2400	93.1000	0.00
15/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.18	90.0200	90.1800	90.0200	0.00
15/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.86	88.7000	88.8600	88.7000	0.00
15/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.98	90.8300	90.9800	90.8300	0.00
15/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.75	94.6000	94.7500	94.6000	0.00
15/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.25	93.1100	93.2500	93.1100	0.00
15/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.28	95.1400	95.2800	95.1400	0.00
15/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.97	98.8400	98.9700	98.8400	0.00
15/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.27	99.1300	99.2700	99.1300	0.00
15/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.41	94.2700	94.4100	94.2700	0.00
15/03/2018	IS10 On 20-June-28			Interest Rate Swap	99.88	100.0000	99.8800	100.0000	0.00
15/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
15/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
15/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
15/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
15/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
15/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
15/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
15/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
15/03/2018	R023 On 03-May-18			Bond Future	7.43	102.8224	7.4335	102.8224	71,110.00
15/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3311	3	3311	3	0.00
15/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3349	3	3349	3	0.00
15/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3386	4	3386	4	0.00
15/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6766	7	6766	7	0.00
15/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
15/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	17	0	17	0	0.00
15/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	16	0	16	0	0.00
15/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	18	0	18	0	0.00
15/03/2018	R035 On 03-May-18			Bond Future	8.99	101.0195	8.9874	101.0195	66,923.00
15/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7502	8	7502	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1182	1	1182	1	1,000.00
15/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3280	4	3280	4	0.00
15/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7573	8	7573	8	0.00
15/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7432	8	7432	8	0.00
15/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	157	0	157	0	0.00
15/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1078	1	1078	1	1,000.00
15/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	152	0	152	0	0.00
15/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	147	0	147	0	0.00
15/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3238	3	3238	3	0.00
15/03/2018	R035 On 02-August-18			Bond Future	9.03	102.8889	9.0289	102.8889	3.00
15/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5445	6	5445	6	0.00
15/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5548	6	5548	6	0.00
15/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5496	6	5496	6	0.00
15/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2171	2	2171	2	0.00
15/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2199	2	2199	2	0.00
15/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2228	2	2228	2	0.00
15/03/2018	R186 On 03-May-18			Bond Future	8.13	118.7092	8.1264	118.7092	198,900.00
15/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5273	6	5273	6	0.00
15/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7513	8	7513	8	1,120.00
15/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12478	13	12478	13	0.00
15/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5213	5	5213	5	0.00
15/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3853	4	3853	4	0.00
15/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2796	3	2796	3	0.00
15/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	383	0	383	0	500.00
15/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10208	10	10208	10	0.00
15/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6847	7	6847	7	0.00
15/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3910	4	3910	4	0.00
15/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4793	5	4793	5	0.00
15/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2282	2	2282	2	0.00
15/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	717	1	717	1	0.00
15/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5153	5	5153	5	0.00
15/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10030	10	10030	10	0.00
15/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2039	2	2039	2	0.00
15/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2534	3	2534	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	19	0	19	0	0.00
15/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	166	0	166	0	0.00
15/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	160	0	160	0	0.00
15/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	334	0	334	0	3,500.00
15/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	67	0	67	0	0.00
15/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	88	0	88	0	4,745.00
15/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
15/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	557	0	557	0	500.00
15/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	398	0	398	0	0.00
15/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	69	0	69	0	0.00
15/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
15/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	472	0	472	0	3,500.00
15/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1566	1	1566	1	0.00
15/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	10	0	10	0	0.00
15/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2250	2	2250	2	0.00
15/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	64	0	64	0	0.00
15/03/2018	R186 On 02-August-18			Bond Future	8.15	115.6056	8.1541	115.6056	191.00
15/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3218	3	3218	3	0.00
15/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2316	2	2316	2	1,470.00
15/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3174	3	3174	3	0.00
15/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	419	0	419	0	1,470.00
15/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3262	3	3262	3	0.00
15/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1693	2	1693	2	0.00
15/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4791	5	4791	5	0.00
15/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1202	1	1202	1	0.00
15/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1163	1	1163	1	0.00
15/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1183	1	1183	1	0.00
15/03/2018	R186 On 01-November-18			Bond Future	8.18	117.7721	8.1783	117.7721	0.00
15/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3606	4	3606	4	5,000.00
15/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3893	4	3893	4	0.00
15/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6677	7	6677	7	0.00
15/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3851	4	3851	4	0.00
15/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1866	2	1866	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3935	4	3935	4	0.00
15/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	770	1	770	1	5,000.00
15/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1705	2	1705	2	0.00
15/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3266	3	3266	3	0.00
15/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1665	2	1665	2	0.00
15/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1685	2	1685	2	0.00
15/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1833	2	1833	2	0.00
15/03/2018	R197 On 03-May-18			Bond Future	306.12	306.1158	306.1197	306.1158	2,388.00
15/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1680	2	1680	2	0.00
15/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1660	2	1660	2	0.00
15/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1670	2	1670	2	0.00
15/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R202 On 03-May-18			Bond Future	236.71	236.1313	236.7123	236.1313	23,064.00
15/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	10	0	10	0	0.00
15/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	9	0	9	0	0.00
15/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	9	0	9	0	0.00
15/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	10787	11	10787	11	0.00
15/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	10767	11	10767	11	0.00
15/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	10777	11	10777	11	0.00
15/03/2018	R204 On 03-May-18			Bond Future	6.30	104.0659	6.2999	104.0659	21,652.00
15/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	478	1	478	1	0.00
15/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	484	1	484	1	0.00
15/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	472	0	472	0	0.00
15/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R207 On 03-May-18			Bond Future	6.67	103.2293	6.6659	103.2293	23,532.00
15/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1434	1	1434	1	0.00
15/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1419	1	1419	1	0.00
15/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1403	1	1403	1	0.00
15/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R207 On 03-May-18	7.56	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
15/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R208 On 03-May-18			Bond Future	7.00	100.1437	6.9993	100.1437	35,809.00
15/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1965	2	1965	2	0.00
15/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1990	2	1990	2	0.00
15/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2014	2	2014	2	0.00
15/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	6	0	6	0	0.00
15/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	6	0	6	0	0.00
15/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	7	0	7	0	0.00
15/03/2018	R209 On 03-May-18			Bond Future	8.99	76.7947	8.9862	76.7947	81,061.00
15/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	5963	6	5963	6	0.00
15/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8206	8	8206	8	0.00
15/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	6879	7	6879	7	0.00
15/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11190	11	11190	11	0.00
15/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5355	6	5355	6	435.00
15/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5476	6	5476	6	0.00
15/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2754	3	2754	3	1,321.00
15/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6025	6	6025	6	0.00
15/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2196	2	2196	2	250.00
15/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3693	4	3693	4	0.00
15/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1178	1	1178	1	1,321.00
15/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	5902	6	5902	6	0.00
15/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	91	0	91	0	0.00
15/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	746	1	746	1	0.00
15/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	84	0	84	0	0.00
15/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	52	0	52	0	11,067.00
15/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	316	0	316	0	250.00
15/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	115	0	115	0	250.00
15/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	538	0	538	0	0.00
15/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1440	1	1440	1	0.00
15/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	87	0	87	0	0.00
15/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	18	0	18	0	435.00
15/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	124	0	124	0	0.00
15/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	1	0	435.00
15/03/2018	R209 On 02-August-18			Bond Future	9.02	78.2158	9.0246	78.2158	816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	4120	0	4120	0	0.00
15/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11586	12	11586	12	0.00
15/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8177	8	8177	8	0.00
15/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	2119	0	2119	0	5,000.00
15/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5266	6	5266	6	435.00
15/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9092	9	9092	9	0.00
15/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	742	0	742	0	5,000.00
15/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9147	9	9147	9	0.00
15/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9201	9	9201	9	0.00
15/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	232	0	232	0	0.00
15/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	913	1	913	1	0.00
15/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	242	0	242	0	0.00
15/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	4943	0	4943	0	0.00
15/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	2582	0	2582	0	0.00
15/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	237	0	237	0	0.00
15/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	349	0	349	0	435.00
15/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	82	0	82	0	435.00
15/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	1300	0	1300	0	5,000.00
15/03/2018	R209 On 01-November-18			Bond Future	9.06	76.5328	9.0624	76.5328	0.00
15/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75342	76	75342	76	0.00
15/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75342	76	75342	76	0.00
15/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7205	7	7205	7	0.00
15/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75342	76	75342	76	0.00
15/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4243	4	4243	4	0.00
15/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7056	7	7056	7	0.00
15/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10147	10	10147	10	0.00
15/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	478	0	478	0	0.00
15/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1191	1	1191	1	0.00
15/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1152	1	1152	1	0.00
15/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2312	2	2312	2	0.00
15/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R210 On 03-May-18			Bond Future	186.96	187.1154	186.9555	187.1154	2,159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4495	4	4495	4	0.00
15/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4485	4	4485	4	0.00
15/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4505	4	4505	4	0.00
15/03/2018	R212 On 03-May-18			Bond Future	155.21	155.2133	155.2148	155.2133	4,755.00
15/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	935	1	935	1	0.00
15/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	915	1	915	1	0.00
15/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	925	1	925	1	0.00
15/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
15/03/2018	R213 On 03-May-18			Bond Future	8.67	88.8502	8.6690	88.8502	44,803.00
15/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	5992	6	5992	6	0.00
15/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6052	6	6052	6	0.00
15/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6113	6	6113	6	0.00
15/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	63	0	63	0	0.00
15/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	67	0	67	0	0.00
15/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	65	0	65	0	0.00
15/03/2018	R213 On 02-August-18			Bond Future	8.70	90.4943	8.7038	90.4943	1.00
15/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3722	4	3722	4	0.00
15/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3675	4	3675	4	0.00
15/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3629	4	3629	4	0.00
15/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1270	1	1270	1	0.00
15/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1290	1	1290	1	0.00
15/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1250	1	1250	1	0.00
15/03/2018	R214 On 03-May-18			Bond Future	9.12	76.5311	9.1207	76.5311	47,150.00
15/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6221	7	6221	7	0.00
15/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6284	7	6284	7	0.00
15/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6158	6	6158	6	0.00
15/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	111	0	111	0	0.00
15/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	107	0	107	0	0.00
15/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	104	0	104	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
15/03/2018	R248 On 03-May-18			Bond Future	9.17	97.7856	9.1662	97.7856	90,984.00
15/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8325	9	8325	9	0.00
15/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8246	9	8246	9	0.00
15/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8166	9	8166	9	0.00
15/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	146	0	146	0	0.00
15/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	151	0	151	0	0.00
15/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	142	0	142	0	0.00