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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
20/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	2025 On 03-May-18			Bond Future	133.92	133.4850	133.9162	133.4850	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
20/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	696	0	696	0	0.00
20/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	706	0	706	0	0.00
20/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	716	0	716	0	0.00
20/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
20/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
20/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
20/03/2018	2025 On 02-August-18			Bond Future	135.02	134.5804	135.0196	134.5804	0.00
20/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	1640	2	1640	2	0.00
20/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	1650	2	1650	2	0.00
20/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	1630	2	1630	2	0.00
20/03/2018	2029 On 03-May-18			Bond Future	101.76	100.1677	101.7640	100.1677	1,370.00
20/03/2018	2029 On 02-August-18			Bond Future	103.65	102.0256	103.6514	102.0256	0.00
20/03/2018	2030 On 03-May-18			Bond Future	8.53	97.3435	8.5282	97.3435	93,383.00
20/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6578	6	6578	6	0.00
20/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6705	6	6705	6	0.00
20/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6642	6	6642	6	0.00
20/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	33	0	33	0	0.00
20/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	32	0	32	0	0.00
20/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	35	0	35	0	0.00
20/03/2018	2030 On 02-August-18			Bond Future	8.57	95.1380	8.5658	95.1380	127.00
20/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6493	6	6493	6	0.00
20/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1951	2	1951	2	7,850.00
20/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3622	3	3622	3	7,850.00
20/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6548	6	6548	6	0.00
20/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6716	6	6716	6	0.00
20/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6437	6	6437	6	0.00
20/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	450	1	450	1	7,850.00
20/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	474	1	474	1	0.00
20/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	492	1	492	1	0.00
20/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1246	2	1246	2	0.00
20/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	483	1	483	1	0.00

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20/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2344	3	2344	3	0.00
20/03/2018	2032 On 03-May-18			Bond Future	8.72	96.0871	8.7230	96.0871	61,647.00
20/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	7212	6	7212	6	0.00
20/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7280	6	7280	6	0.00
20/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7348	6	7348	6	0.00
20/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	35	0	35	0	0.00
20/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	38	0	38	0	0.00
20/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	36	0	36	0	0.00
20/03/2018	2032 On 02-August-18			Bond Future	8.76	97.8641	8.7605	97.8641	2.00
20/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7231	6	7231	6	0.00
20/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7171	6	7171	6	0.00
20/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	7111	6	7111	6	0.00
20/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	551	1	551	1	0.00
20/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	560	1	560	1	0.00
20/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	541	1	541	1	0.00
20/03/2018	2033 On 03-May-18			Bond Future	105.68	103.1360	105.6794	103.1360	6,055.00
20/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	2011	5	2011	5	0.00
20/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	2021	5	2021	5	0.00
20/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	2031	5	2031	5	0.00
20/03/2018	2033 On 02-August-18			Bond Future	107.64	105.0490	107.6394	105.0490	0.00
20/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	2291	5	2291	5	0.00
20/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	2301	5	2301	5	0.00
20/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	2281	5	2281	5	0.00
20/03/2018	2037 On 03-May-18			Bond Future	8.96	96.6557	8.9604	96.6557	48,150.00
20/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	8270	7	8270	7	0.00
20/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	8419	7	8419	7	0.00
20/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	8344	7	8344	7	0.00
20/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	48	0	48	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	50	0	50	0	0.00
20/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	46	0	46	0	0.00
20/03/2018	2037 On 02-August-18			Bond Future	9.00	94.1871	9.0029	94.1871	731.00
20/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	8300	7	8300	7	0.00
20/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	8366	7	8366	7	0.00
20/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	8431	7	8431	7	0.00
20/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	617	1	617	1	0.00
20/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	637	1	637	1	0.00
20/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	627	1	627	1	0.00
20/03/2018	2038 On 03-May-18			Bond Future	129.03	126.0139	129.0276	126.0139	8,991.00
20/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	3262	6	3262	6	0.00
20/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	3242	6	3242	6	0.00
20/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	3252	6	3252	6	0.00
20/03/2018	2038 On 02-August-18			Bond Future	129.87	126.7981	129.8677	126.7981	0.00
20/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	4662	8	4662	8	0.00
20/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	4672	8	4672	8	0.00
20/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	4682	8	4682	8	0.00
20/03/2018	2040 On 03-May-18			Bond Future	9.04	100.4332	9.0406	100.4332	41,600.00
20/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	9043	8	9043	8	0.00
20/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	158	0	158	0	1,011.00
20/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8964	7	8964	7	0.00
20/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1467	1	1467	1	1,239.00
20/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	8490	7	8490	7	1,500.00
20/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	9122	8	9122	8	0.00
20/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	1851	3	1851	3	0.00
20/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	57	0	57	0	0.00
20/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	70	0	70	0	0.00
20/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	54	0	54	0	0.00

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20/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	5462	7	5462	7	0.00
20/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	52	0	52	0	0.00
20/03/2018	2040 On 02-August-18			Bond Future	9.08	97.7842	9.0836	97.7842	420.00
20/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	9087	8	9087	8	0.00
20/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	9017	8	9017	8	0.00
20/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8947	8	8947	8	0.00
20/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	705	1	705	1	0.00
20/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	716	1	716	1	0.00
20/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	694	1	694	1	0.00
20/03/2018	2044 On 03-May-18			Bond Future	9.07	97.4061	9.0750	97.4061	26,048.00
20/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	9229	8	9229	8	0.00
20/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	9150	8	9150	8	0.00
20/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	9070	7	9070	7	0.00
20/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	56	0	56	0	0.00
20/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	58	0	58	0	0.00
20/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	54	0	54	0	0.00
20/03/2018	2044 On 02-August-18			Bond Future	9.12	94.8262	9.1166	94.8262	0.00
20/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	9041	8	9041	8	0.00
20/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	9181	8	9181	8	0.00
20/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	9111	8	9111	8	0.00
20/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	763	1	763	1	0.00
20/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	752	1	752	1	0.00
20/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	775	1	775	1	0.00
20/03/2018	2046 On 03-May-18			Bond Future	119.45	117.3368	119.4451	117.3368	10,874.00
20/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	8495	11	8495	11	0.00
20/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	8505	11	8505	11	0.00
20/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	8485	11	8485	11	0.00
20/03/2018	2046 On 02-August-18			Bond Future	121.66	119.5132	121.6604	119.5132	0.00
20/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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20/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	7130	9	7130	9	0.00
20/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	7110	9	7110	9	0.00
20/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	7120	9	7120	9	0.00
20/03/2018	2050 On 03-May-18			Bond Future	126.50	124.0575	126.5045	124.0575	9,788.00
20/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	9125	12	9125	12	0.00
20/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	9105	12	9105	12	0.00
20/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	9115	12	9115	12	0.00
20/03/2018	2050 On 02-August-18			Bond Future	127.12	124.6255	127.1181	124.6255	0.00
20/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	10422	13	10422	13	0.00
20/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	10402	13	10402	13	0.00
20/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	10412	13	10412	13	0.00
20/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	AL37 On 03-May-18			Index Future	590.58	588.7450	590.5760	588.7450	0.00
20/03/2018	AL37 On 02-August-18			Index Future	601.50	599.6330	601.4990	599.6330	0.00
20/03/2018	AL7T On 03-May-18			Index Future	692.69	688.3090	692.6910	688.3090	0.00
20/03/2018	AL7T On 02-August-18			Index Future	705.50	701.0390	705.5030	701.0390	0.00
20/03/2018	ALBI On 03-May-18			Index Future	633.12	626.4390	633.1190	626.4390	814.00
20/03/2018	ALBI On 02-August-18			Index Future	644.83	638.0250	644.8300	638.0250	0.00
20/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2018	EL28 On 03-May-18			Bond Future	130.02	128.9755	130.0197	128.9755	0.00
20/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3160	4	3160	4	0.00
20/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3170	4	3170	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
20/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3180	4	3180	4	0.00
20/03/2018	EL28 On 02-August-18			Bond Future	132.43	131.3676	132.4312	131.3676	0.00
20/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2509	4	2509	4	0.00
20/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2519	4	2519	4	0.00
20/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2499	4	2499	4	0.00
20/03/2018	ES33 On 03-May-18			Bond Future	10.25	79.0240	10.2480	79.0240	9,466.00
20/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5804	5	5804	5	0.00
20/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5919	5	5919	5	0.00
20/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5862	5	5862	5	0.00
20/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/03/2018	ES33 On 02-August-18			Bond Future	10.33	80.4854	10.3298	80.4854	0.00
20/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4911	4	4911	4	0.00
20/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4969	4	4969	4	0.00
20/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5027	4	5027	4	0.00
20/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
20/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
20/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
20/03/2018	ES42 On 03-May-18			Bond Future	10.43	82.1554	10.4339	82.1554	7,957.00
20/03/2018	ES42 On 02-August-18			Bond Future	10.51	83.6747	10.5136	83.6747	0.00
20/03/2018	GOVI On 03-May-18			GOVI	630.11	624.0430	630.1070	624.0430	472.00
20/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	398170	34	398170	34	0.00
20/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	398370	34	398370	34	0.00
20/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	398270	34	398270	34	0.00
20/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
20/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
20/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
20/03/2018	GOVI On 02-August-18			GOVI	641.76	635.5840	641.7620	635.5840	0.00
20/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	360520	30	360520	30	0.00
20/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	360420	30	360420	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	360620	30	360620	30	0.00
20/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
20/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
20/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
20/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2018	IGOV On 03-May-18			Index Future	255.32	252.1910	255.3170	252.1910	1,128.00
20/03/2018	IGOV On 02-August-18			Index Future	260.05	256.8690	260.0520	256.8690	0.00
20/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
20/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
20/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.45	100.4600	100.4500	100.4600	0.00
20/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.4300	99.4000	99.4300	0.00
20/03/2018	IS01 On 20-June-19			Interest Rate Swap	100.01	100.0500	100.0100	100.0500	0.00
20/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
20/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5100	98.5000	98.5100	0.00
20/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8400	98.8300	98.8400	0.00
20/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1800	99.1500	99.1800	0.00
20/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.5000	99.4600	99.5000	0.00
20/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.78	99.8300	99.7800	99.8300	0.00
20/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.65	100.7100	100.6500	100.7100	0.00
20/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.31	98.4000	98.3100	98.4000	0.00
20/03/2018	IS02 On 22-June-20			Interest Rate Swap	100.11	100.2100	100.1100	100.2100	0.00
20/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.56	95.6400	95.5600	95.6400	0.00
20/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.70	94.7900	94.7000	94.7900	0.00
20/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.81	93.9000	93.8100	93.9000	0.00
20/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.91	94.0000	93.9100	94.0000	0.00
20/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.03	96.1300	96.0300	96.1300	51.00
20/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.09	96.1900	96.0900	96.1900	0.00
20/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.21	97.3200	97.2100	97.3200	0.00
20/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.34	99.4600	99.3400	99.4600	0.00
20/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.53	100.6500	100.5300	100.6500	0.00
20/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.54	95.6700	95.5400	95.6700	0.00
20/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.83	99.9600	99.8300	99.9600	0.00
20/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.18	93.3700	93.1800	93.3700	0.00
20/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.10	90.3000	90.1000	90.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.78	88.9900	88.7800	88.9900	0.00
20/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.91	91.1300	90.9100	91.1300	0.00
20/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.67	94.9100	94.6700	94.9100	0.00
20/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.17	93.4200	93.1700	93.4200	0.00
20/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.20	95.4500	95.2000	95.4500	0.00
20/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.89	99.1500	98.8900	99.1500	0.00
20/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.18	99.4500	99.1800	99.4500	0.00
20/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.32	94.6000	94.3200	94.6000	0.00
20/03/2018	IS10 On 20-June-28			Interest Rate Swap	99.79	100.0600	99.7900	100.0600	0.00
20/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
20/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
20/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
20/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
20/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
20/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
20/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
20/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
20/03/2018	R023 On 03-May-18			Bond Future	7.40	102.4484	7.3978	102.4484	73,819.00
20/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3447	3	3447	3	0.00
20/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3485	3	3485	3	0.00
20/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3523	3	3523	3	0.00
20/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6909	7	6909	7	0.00
20/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
20/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	9	0	9	0	0.00
20/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	9	0	9	0	0.00
20/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	10	0	10	0	0.00
20/03/2018	R035 On 03-May-18			Bond Future	8.88	100.2552	8.8783	100.2552	66,923.00
20/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	8364	7	8364	7	0.00
20/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1442	1	1442	1	1,000.00
20/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3863	3	3863	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	8437	7	8437	7	0.00
20/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	8291	7	8291	7	0.00
20/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	79	0	79	0	0.00
20/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	723	1	723	1	1,000.00
20/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	76	0	76	0	0.00
20/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	73	0	73	0	0.00
20/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	2560	3	2560	3	0.00
20/03/2018	R035 On 02-August-18			Bond Future	8.92	102.1093	8.9164	102.1093	3.00
20/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	6030	5	6030	5	0.00
20/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	6140	5	6140	5	0.00
20/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	6085	5	6085	5	0.00
20/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1808	2	1808	2	0.00
20/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1833	2	1833	2	0.00
20/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1858	2	1858	2	0.00
20/03/2018	R186 On 03-May-18			Bond Future	8.09	118.0686	8.0939	118.0686	195,620.00
20/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5468	5	5468	5	0.00
20/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12695	12	12695	12	0.00
20/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7726	7	7726	7	1,120.00
20/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5407	5	5407	5	0.00
20/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4021	3	4021	3	0.00
20/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2932	2	2932	2	0.00
20/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	394	0	394	0	500.00
20/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10425	10	10425	10	0.00
20/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7056	6	7056	6	0.00
20/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4080	4	4080	4	0.00
20/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4981	4	4981	4	0.00
20/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5346	5	5346	5	0.00
20/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10248	10	10248	10	0.00
20/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2398	2	2398	2	0.00
20/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	748	1	748	1	0.00
20/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2144	2	2144	2	0.00
20/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2661	2	2661	2	0.00
20/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	117	0	117	0	0.00
20/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	112	0	112	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	253	0	253	0	3,500.00
20/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	11	0	11	0	0.00
20/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	42	0	42	0	0.00
20/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	58	0	58	0	4,745.00
20/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
20/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	445	1	445	1	500.00
20/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	307	0	307	0	0.00
20/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	44	0	44	0	0.00
20/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
20/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	370	1	370	1	3,500.00
20/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1379	2	1379	2	0.00
20/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2043	3	2043	3	0.00
20/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	5	0	5	0	0.00
20/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	41	0	41	0	0.00
20/03/2018	R186 On 02-August-18			Bond Future	8.12	114.9519	8.1202	114.9519	191.00
20/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3334	3	3334	3	0.00
20/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2406	2	2406	2	1,470.00
20/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3289	3	3289	3	0.00
20/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	438	0	438	0	1,470.00
20/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3379	3	3379	3	0.00
20/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1561	2	1561	2	0.00
20/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4588	5	4588	5	0.00
20/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1095	1	1095	1	0.00
20/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1058	1	1058	1	0.00
20/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1076	1	1076	1	0.00
20/03/2018	R186 On 01-November-18			Bond Future	8.14	117.1065	8.1431	117.1065	0.00
20/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3718	3	3718	3	5,000.00
20/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4012	4	4012	4	0.00
20/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6839	6	6839	6	0.00
20/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3969	4	3969	4	0.00
20/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1936	2	1936	2	5,000.00
20/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4054	4	4054	4	0.00
20/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	708	1	708	1	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
20/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1598	2	1598	2	0.00
20/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3111	3	3111	3	0.00
20/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1559	2	1559	2	0.00
20/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1579	2	1579	2	0.00
20/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1721	2	1721	2	0.00
20/03/2018	R197 On 03-May-18			Bond Future	307.05	306.1302	307.0476	306.1302	2,388.00
20/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	2608	2	2608	2	0.00
20/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	2588	2	2588	2	0.00
20/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	2598	2	2598	2	0.00
20/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R202 On 03-May-18			Bond Future	241.40	236.7331	241.4011	236.7331	23,064.00
20/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	135	0	135	0	0.00
20/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	134	0	134	0	0.00
20/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	133	0	133	0	0.00
20/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	6222	11	6222	11	0.00
20/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	6204	11	6204	11	0.00
20/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	6213	11	6213	11	0.00
20/03/2018	R204 On 03-May-18			Bond Future	6.32	103.9926	6.3194	103.9926	21,652.00
20/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	466	0	466	0	0.00
20/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	472	0	472	0	0.00
20/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	460	0	460	0	0.00
20/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R207 On 03-May-18			Bond Future	6.66	103.0589	6.6621	103.0589	23,532.00
20/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1440	1	1440	1	0.00
20/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1424	1	1424	1	0.00
20/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1409	1	1409	1	0.00
20/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R208 On 03-May-18			Bond Future	6.99	99.8824	6.9915	99.8824	35,809.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1983	2	1983	2	0.00
20/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2007	2	2007	2	0.00
20/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2032	2	2032	2	0.00
20/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	4	0	4	0	0.00
20/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	4	0	4	0	0.00
20/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	4	0	4	0	0.00
20/03/2018	R209 On 03-May-18			Bond Future	8.88	76.1501	8.8771	76.1501	79,530.00
20/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6709	6	6709	6	0.00
20/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8987	8	8987	8	0.00
20/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7642	7	7642	7	0.00
20/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11983	11	11983	11	0.00
20/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	6083	5	6083	5	435.00
20/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	6208	5	6208	5	0.00
20/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3327	2	3327	2	1,321.00
20/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6771	6	6771	6	0.00
20/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6646	6	6646	6	0.00
20/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2707	2	2707	2	250.00
20/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	4342	3	4342	3	0.00
20/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1527	1	1527	1	1,321.00
20/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	41	0	41	0	0.00
20/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	463	1	463	1	0.00
20/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	38	0	38	0	0.00
20/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	21	0	21	0	11,067.00
20/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	171	0	171	0	250.00
20/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	54	0	54	0	250.00
20/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	317	1	317	1	0.00
20/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	995	2	995	2	0.00
20/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	39	0	39	0	0.00
20/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	6	0	6	0	435.00
20/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	58	0	58	0	0.00
20/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
20/03/2018	R209 On 02-August-18			Bond Future	8.91	77.5583	8.9124	77.5583	816.00
20/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	4659	4	4659	4	0.00
20/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8890	8	8890	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	12367	11	12367	11	0.00
20/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	2489	2	2489	2	5,000.00
20/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5869	5	5869	5	435.00
20/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9831	9	9831	9	0.00
20/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	920	1	920	1	5,000.00
20/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9886	9	9886	9	0.00
20/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9942	9	9942	9	0.00
20/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	164	0	164	0	0.00
20/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	708	1	708	1	0.00
20/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	172	0	172	0	0.00
20/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	4312	5	4312	5	0.00
20/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	2145	3	2145	3	0.00
20/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	168	0	168	0	0.00
20/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	54	0	54	0	435.00
20/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	255	0	255	0	435.00
20/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	1030	1	1030	1	5,000.00
20/03/2018	R209 On 01-November-18			Bond Future	8.95	75.8632	8.9472	75.8632	0.00
20/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76165	75	76165	75	0.00
20/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76165	75	76165	75	0.00
20/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7834	7	7834	7	0.00
20/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76165	75	76165	75	0.00
20/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4733	4	4733	4	0.00
20/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10872	10	10872	10	0.00
20/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7679	7	7679	7	0.00
20/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	992	1	992	1	0.00
20/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	381	1	381	1	0.00
20/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	958	1	958	1	0.00
20/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1979	2	1979	2	0.00
20/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R210 On 03-May-18			Bond Future	188.63	186.9689	188.6314	186.9689	2,159.00
20/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	2819	4	2819	4	0.00
20/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	2809	4	2809	4	0.00
20/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	2829	4	2829	4	0.00
20/03/2018	R212 On 03-May-18			Bond Future	155.68	155.2185	155.6752	155.2185	4,755.00
20/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1395	1	1395	1	0.00
20/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1375	1	1375	1	0.00
20/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1385	1	1385	1	0.00
20/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
20/03/2018	R213 On 03-May-18			Bond Future	8.61	88.1168	8.6059	88.1168	44,803.00
20/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6403	6	6403	6	0.00
20/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6465	6	6465	6	0.00
20/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6526	6	6526	6	0.00
20/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	34	0	34	0	0.00
20/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	37	0	37	0	0.00
20/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	35	0	35	0	0.00
20/03/2018	R213 On 02-August-18			Bond Future	8.64	89.7464	8.6387	89.7464	1.00
20/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3997	3	3997	3	0.00
20/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3949	3	3949	3	0.00
20/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3901	3	3901	3	0.00
20/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1094	1	1094	1	0.00
20/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1112	1	1112	1	0.00
20/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1076	1	1076	1	0.00
20/03/2018	R214 On 03-May-18			Bond Future	9.01	75.8494	9.0069	75.8494	46,754.00
20/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	7037	6	7037	6	0.00
20/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	7101	6	7101	6	0.00
20/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6972	6	6972	6	0.00
20/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	51	0	51	0	0.00
20/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	49	0	49	0	0.00
20/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	47	0	47	0	0.00
20/03/2018	R248 On 03-May-18			Bond Future	9.04	96.9095	9.0421	96.9095	90,984.00
20/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	9473	8	9473	8	0.00

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20/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	9391	8	9391	8	0.00
20/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	9310	8	9310	8	0.00
20/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	65	0	65	0	0.00
20/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	67	0	67	0	0.00
20/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	62	0	62	0	0.00