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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
27/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	2025 On 03-May-18			Bond Future	135.47	135.5008	135.4672	135.5008	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
27/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	2247	2	2247	2	0.00
27/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	2257	2	2257	2	0.00
27/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	2267	2	2267	2	0.00
27/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2025 On 02-August-18			Bond Future	136.60	136.6331	136.5985	136.6331	0.00
27/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	61	0	61	0	0.00
27/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	71	0	71	0	0.00
27/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	51	0	51	0	0.00
27/03/2018	2029 On 03-May-18			Bond Future	103.91	103.8951	103.9052	103.8951	1,370.00
27/03/2018	2029 On 02-August-18			Bond Future	105.83	105.8217	105.8318	105.8217	0.00
27/03/2018	2030 On 03-May-18			Bond Future	8.29	99.7993	8.2868	99.7993	95,604.00
27/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	8291	8	8291	8	0.00
27/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	8420	8	8420	8	0.00
27/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	8355	8	8355	8	0.00
27/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	4	0	4	0	0.00
27/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	4	0	4	0	0.00
27/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	4	0	4	0	0.00
27/03/2018	2030 On 02-August-18			Bond Future	8.32	97.6392	8.3160	97.6392	127.00
27/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	8031	8	8031	8	0.00
27/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2868	3	2868	3	7,850.00
27/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	4868	5	4868	5	7,850.00
27/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	8090	8	8090	8	0.00
27/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	8269	8	8269	8	0.00
27/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	7972	8	7972	8	0.00
27/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	228	0	228	0	7,850.00
27/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	242	0	242	0	0.00
27/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	252	0	252	0	0.00
27/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	718	1	718	1	0.00
27/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	247	0	247	0	0.00

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27/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	1486	2	1486	2	0.00
27/03/2018	2032 On 03-May-18			Bond Future	8.47	98.8756	8.4667	98.8756	60,218.00
27/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	9195	9	9195	9	0.00
27/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	9264	9	9264	9	0.00
27/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	9333	9	9333	9	0.00
27/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	4	0	4	0	0.00
27/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	4	0	4	0	0.00
27/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	4	0	4	0	0.00
27/03/2018	2032 On 02-August-18			Bond Future	8.50	100.7040	8.4962	100.7040	2.00
27/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	9014	9	9014	9	0.00
27/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	8950	9	8950	9	0.00
27/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	8886	9	8886	9	0.00
27/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	277	0	277	0	0.00
27/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	282	0	282	0	0.00
27/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	271	0	271	0	0.00
27/03/2018	2033 On 03-May-18			Bond Future	107.75	107.7355	107.7475	107.7355	6,055.00
27/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	48	0	48	0	0.00
27/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	38	0	38	0	0.00
27/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	58	0	58	0	0.00
27/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2033 On 02-August-18			Bond Future	109.75	109.7332	109.7452	109.7332	0.00
27/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	185	0	185	0	0.00
27/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	195	0	195	0	0.00
27/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	175	0	175	0	0.00
27/03/2018	2037 On 03-May-18			Bond Future	8.70	100.3234	8.7039	100.3234	46,828.00
27/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	10503	10	10503	10	0.00
27/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	10654	11	10654	11	0.00
27/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	10578	11	10578	11	0.00
27/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	6	0	6	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
27/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	6	0	6	0	0.00
27/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	5	0	5	0	0.00
27/03/2018	2037 On 02-August-18			Bond Future	8.74	97.9227	8.7389	97.9227	731.00
27/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	10308	10	10308	10	0.00
27/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	10378	10	10378	10	0.00
27/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	10448	10	10448	10	0.00
27/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	316	0	316	0	0.00
27/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	328	0	328	0	0.00
27/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	322	0	322	0	0.00
27/03/2018	2038 On 03-May-18			Bond Future	134.24	134.2277	134.2414	134.2277	8,991.00
27/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	1971	2	1971	2	0.00
27/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	1961	2	1961	2	0.00
27/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	1951	2	1951	2	0.00
27/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2038 On 02-August-18			Bond Future	135.18	135.1637	135.1775	135.1637	0.00
27/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	637	1	637	1	0.00
27/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	627	1	627	1	0.00
27/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	647	1	647	1	0.00
27/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2040 On 03-May-18			Bond Future	8.77	104.5446	8.7690	104.5446	45,123.00
27/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	484	0	484	0	1,011.00
27/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	11605	12	11605	12	0.00
27/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	11039	11	11039	11	1,500.00
27/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	11525	11	11525	11	0.00
27/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	2898	3	2898	3	1,239.00
27/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	11686	12	11686	12	0.00
27/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	6	0	6	0	0.00
27/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	8	0	8	0	0.00
27/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	671	1	671	1	0.00
27/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	6	0	6	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
27/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	3177	3	3177	3	0.00
27/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	6	0	6	0	0.00
27/03/2018	2040 On 02-August-18			Bond Future	8.80	101.9715	8.8043	101.9715	420.00
27/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	11398	11	11398	11	0.00
27/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	11323	11	11323	11	0.00
27/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	11248	11	11248	11	0.00
27/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	353	0	353	0	0.00
27/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	359	0	359	0	0.00
27/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	347	0	347	0	0.00
27/03/2018	2044 On 03-May-18			Bond Future	8.81	101.6066	8.8086	101.6066	26,932.00
27/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	11805	12	11805	12	0.00
27/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	11724	12	11724	12	0.00
27/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	11643	12	11643	12	0.00
27/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	6	0	6	0	0.00
27/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	7	0	7	0	0.00
27/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	6	0	6	0	0.00
27/03/2018	2044 On 02-August-18			Bond Future	8.84	99.1043	8.8430	99.1043	0.00
27/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	11336	11	11336	11	0.00
27/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	11487	11	11487	11	0.00
27/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	11412	11	11412	11	0.00
27/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	393	0	393	0	0.00
27/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	386	0	386	0	0.00
27/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	399	0	399	0	0.00
27/03/2018	2046 On 03-May-18			Bond Future	127.57	126.0294	127.5671	126.0294	10,874.00
27/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	373	2	373	2	0.00
27/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	383	2	383	2	0.00
27/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	363	2	363	2	0.00
27/03/2018	2046 On 02-August-18			Bond Future	129.93	128.3665	129.9324	128.3665	0.00
27/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	1152	0	1152	0	0.00
27/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	1142	0	1142	0	0.00
27/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	1162	0	1162	0	0.00

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27/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 03-May-18			Bond Future	136.61	135.3881	136.6076	135.3881	9,788.00
27/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	998	0	998	0	0.00
27/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	988	0	988	0	0.00
27/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	978	0	978	0	0.00
27/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 02-August-18			Bond Future	137.41	136.1656	137.4077	136.1656	0.00
27/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	132	1	132	1	0.00
27/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	112	1	112	1	0.00
27/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	122	1	122	1	0.00
27/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	AL37 On 03-May-18			Index Future	593.81	593.3960	593.8050	593.3960	0.00
27/03/2018	AL37 On 02-August-18			Index Future	604.78	604.3700	604.7830	604.3700	0.00
27/03/2018	AL7T On 03-May-18			Index Future	701.98	701.0220	701.9820	701.0220	0.00
27/03/2018	AL7T On 02-August-18			Index Future	714.96	713.9860	714.9590	713.9860	0.00
27/03/2018	ALBI On 03-May-18			Index Future	644.83	644.2090	644.8330	644.2090	811.00
27/03/2018	ALBI On 02-August-18			Index Future	656.75	656.1230	656.7540	656.1230	0.00
27/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2018	EL28 On 03-May-18			Bond Future	132.14	132.1141	132.1403	132.1141	0.00
27/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
27/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
27/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
27/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	1040	1	1040	1	0.00
27/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	1050	1	1050	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
27/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	1060	1	1060	1	0.00
27/03/2018	EL28 On 02-August-18			Bond Future	134.59	134.5640	134.5903	134.5640	0.00
27/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	350	0	350	0	0.00
27/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	360	0	360	0	0.00
27/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	340	0	340	0	0.00
27/03/2018	ES33 On 03-May-18			Bond Future	10.00	81.7238	9.9980	81.7238	9,466.00
27/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	7440	7	7440	7	0.00
27/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	7555	8	7555	8	0.00
27/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	7498	8	7498	8	0.00
27/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
27/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
27/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
27/03/2018	ES33 On 02-August-18			Bond Future	10.07	83.2351	10.0716	83.2351	0.00
27/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	6577	7	6577	7	0.00
27/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	6635	7	6635	7	0.00
27/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6692	7	6692	7	0.00
27/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
27/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
27/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
27/03/2018	ES42 On 03-May-18			Bond Future	10.16	85.4570	10.1633	85.4570	7,957.00
27/03/2018	ES42 On 02-August-18			Bond Future	10.23	87.0373	10.2346	87.0373	0.00
27/03/2018	GOVI On 03-May-18			GOVI	641.03	640.3020	641.0280	640.3020	473.00
27/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	507380	50	507380	50	0.00
27/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	507580	50	507580	50	0.00
27/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	507480	50	507480	50	0.00
27/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
27/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
27/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
27/03/2018	GOVI On 02-August-18			GOVI	652.88	652.1430	652.8790	652.1430	0.00
27/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	471690	46	471690	46	0.00
27/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	471590	46	471590	46	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
27/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	471790	46	471790	46	0.00
27/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
27/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
27/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
27/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2018	IGOV On 03-May-18			Index Future	262.55	261.6090	262.5510	261.6090	1,124.00
27/03/2018	IGOV On 02-August-18			Index Future	267.42	266.4610	267.4190	266.4610	0.00
27/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
27/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
27/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.41	100.4100	100.4100	100.4100	0.00
27/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.35	99.3500	99.3500	99.3500	0.00
27/03/2018	IS01 On 20-June-19			Interest Rate Swap	99.94	99.9400	99.9400	99.9400	0.00
27/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
27/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
27/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.79	98.7900	98.7900	98.7900	0.00
27/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.10	99.1000	99.1000	99.1000	0.00
27/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
27/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.68	99.6900	99.6800	99.6900	0.00
27/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.53	100.5500	100.5300	100.5500	0.00
27/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.18	98.1900	98.1800	98.1900	0.00
27/03/2018	IS02 On 22-June-20			Interest Rate Swap	99.94	99.9600	99.9400	99.9600	0.00
27/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.30	95.3500	95.3000	95.3500	0.00
27/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.40	94.4700	94.4000	94.4700	0.00
27/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.47	93.5500	93.4700	93.5500	0.00
27/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.52	93.6000	93.5200	93.6000	0.00
27/03/2018	IS05 On 21-December-21			Interest Rate Swap	95.60	95.6800	95.6000	95.6800	51.00
27/03/2018	IS05 On 15-March-22			Interest Rate Swap	95.64	95.7100	95.6400	95.7100	0.00
27/03/2018	IS05 On 21-June-22			Interest Rate Swap	96.72	96.7900	96.7200	96.7900	0.00
27/03/2018	IS05 On 20-September-22			Interest Rate Swap	98.83	98.8900	98.8300	98.8900	0.00
27/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0500	100.0000	100.0500	0.00
27/03/2018	IS05 On 22-March-23			Interest Rate Swap	94.97	95.0300	94.9700	95.0300	0.00
27/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.23	99.2900	99.2300	99.2900	0.00
27/03/2018	IS10 On 17-December-25			Interest Rate Swap	92.28	92.3600	92.2800	92.3600	0.00
27/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.16	89.2500	89.1600	89.2500	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
27/03/2018	IS10 On 15-June-26			Interest Rate Swap	87.81	87.9000	87.8100	87.9000	0.00
27/03/2018	IS10 On 21-September-26			Interest Rate Swap	89.92	90.0000	89.9200	90.0000	0.00
27/03/2018	IS10 On 21-December-26			Interest Rate Swap	93.68	93.7600	93.6800	93.7600	0.00
27/03/2018	IS10 On 15-March-27			Interest Rate Swap	92.16	92.2400	92.1600	92.2400	0.00
27/03/2018	IS10 On 21-June-27			Interest Rate Swap	94.17	94.2600	94.1700	94.2600	0.00
27/03/2018	IS10 On 20-September-27			Interest Rate Swap	97.86	97.9600	97.8600	97.9600	0.00
27/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.13	98.2500	98.1300	98.2500	0.00
27/03/2018	IS10 On 22-March-28			Interest Rate Swap	93.21	93.3500	93.2100	93.3500	0.00
27/03/2018	IS10 On 20-June-28			Interest Rate Swap	98.69	98.8300	98.6900	98.8300	0.00
27/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
27/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
27/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
27/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
27/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
27/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
27/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
27/03/2018	R023 On 03-May-18			Bond Future	7.23	103.4408	7.2296	103.4408	72,768.00
27/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	4118	4	4118	4	0.00
27/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	4157	4	4157	4	0.00
27/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	4195	4	4195	4	0.00
27/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	7589	8	7589	8	0.00
27/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
27/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	1	0	1	0	0.00
27/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	1	0	1	0	0.00
27/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	1	0	1	0	0.00
27/03/2018	R035 On 03-May-18			Bond Future	8.62	103.8045	8.6171	103.8045	67,651.00
27/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	10597	10	10597	10	0.00
27/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	2458	2	2458	2	1,000.00
27/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	5667	6	5667	6	0.00
27/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	10672	11	10672	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
27/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	10522	10	10522	10	0.00
27/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	12	0	12	0	0.00
27/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	229	0	229	0	1,000.00
27/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	11	0	11	0	0.00
27/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	11	0	11	0	0.00
27/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	1280	1	1280	1	0.00
27/03/2018	R035 On 02-August-18			Bond Future	8.65	105.7242	8.6475	105.7242	3.00
27/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	7683	8	7683	8	0.00
27/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	7808	8	7808	8	0.00
27/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	7745	8	7745	8	0.00
27/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1136	1	1136	1	0.00
27/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1154	1	1154	1	0.00
27/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1173	1	1173	1	0.00
27/03/2018	R186 On 03-May-18			Bond Future	7.89	119.9321	7.8881	119.9321	190,194.00
27/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	6823	7	6823	7	0.00
27/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	9111	9	9111	9	1,093.00
27/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	14085	14	14085	14	0.00
27/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	6760	7	6760	7	0.00
27/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	5317	5	5317	5	0.00
27/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	4132	4	4132	4	0.00
27/03/2018	R186 On 03-May-18	8.25	Call	Bond Future	2645	3	2645	3	0.00
27/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	809	1	809	1	500.00
27/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	11814	12	11814	12	0.00
27/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	8436	8	8436	8	0.00
27/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	6322	6	6322	6	0.00
27/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	5380	5	5380	5	0.00
27/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	6697	7	6697	7	0.00
27/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	11637	11	11637	11	0.00
27/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	3522	3	3522	3	0.00
27/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	1380	1	1380	1	0.00
27/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	3825	4	3825	4	0.00
27/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	3223	3	3223	3	0.00
27/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	22	0	22	0	0.00
27/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	63	0	63	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2018	R186 On 03-May-18	8.25	Put	Bond Future	215	0	215	0	3,500.00
27/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	1	0	0.00
27/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	23	0	23	0	0.00
27/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	6	0	6	0	0.00
27/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	9	0	9	0	4,745.00
27/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
27/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	134	0	134	0	500.00
27/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
27/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	105	0	105	0	3,500.00
27/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	621	1	621	1	0.00
27/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	82	0	82	0	0.00
27/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	7	0	7	0	0.00
27/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	1068	1	1068	1	0.00
27/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	6	0	6	0	0.00
27/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R186 On 02-August-18			Bond Future	7.91	116.8498	7.9056	116.8498	291.00
27/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	4323	4	4323	4	0.00
27/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	3253	3	3253	3	1,470.00
27/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	4272	4	4272	4	0.00
27/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	724	1	724	1	1,470.00
27/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	4374	4	4374	4	0.00
27/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	994	1	994	1	0.00
27/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	3460	4	3460	4	0.00
27/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	664	1	664	1	0.00
27/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	639	1	639	1	0.00
27/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	651	1	651	1	0.00
27/03/2018	R186 On 01-November-18			Bond Future	7.92	119.0371	7.9191	119.0371	0.00
27/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	4648	5	4648	5	5,000.00
27/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4973	5	4973	5	0.00
27/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	8033	8	8033	8	0.00
27/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4927	5	4927	5	0.00
27/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2588	3	2588	3	5,000.00
27/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	5020	5	5020	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	462	0	462	0	5,000.00
27/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1116	1	1116	1	0.00
27/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	2323	2	2323	2	0.00
27/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1086	1	1086	1	0.00
27/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1101	1	1101	1	0.00
27/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1211	1	1211	1	0.00
27/03/2018	R197 On 03-May-18			Bond Future	309.34	309.3274	309.3419	309.3274	2,388.00
27/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	4902	5	4902	5	0.00
27/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	4882	5	4882	5	0.00
27/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	4892	5	4892	5	0.00
27/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R202 On 03-May-18			Bond Future	248.31	245.8710	248.3139	245.8710	23,110.00
27/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	1943	1	1943	1	0.00
27/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	1937	1	1937	1	0.00
27/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	1931	1	1931	1	0.00
27/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	1107	2	1107	2	0.00
27/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	1099	2	1099	2	0.00
27/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	1103	2	1103	2	0.00
27/03/2018	R204 On 03-May-18			Bond Future	6.41	103.9886	6.4111	103.9886	21,652.00
27/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	1678	2	1678	2	0.00
27/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	1682	2	1682	2	0.00
27/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	1675	2	1675	2	0.00
27/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	1271	1	1271	1	0.00
27/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	1268	1	1268	1	0.00
27/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	1266	1	1266	1	0.00
27/03/2018	R207 On 03-May-18			Bond Future	6.57	103.2941	6.5706	103.2941	23,494.00
27/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1585	2	1585	2	0.00
27/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1569	2	1569	2	0.00
27/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1554	2	1554	2	0.00
27/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2018	R208 On 03-May-18			Bond Future	6.84	100.3993	6.8449	100.3993	35,622.00
27/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2357	2	2357	2	0.00
27/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2382	2	2382	2	0.00
27/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2407	2	2407	2	0.00
27/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	1	0	0.00
27/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	1	0	0.00
27/03/2018	R209 On 03-May-18			Bond Future	8.63	79.1160	8.6314	79.1160	87,287.00
27/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	8506	8	8506	8	0.00
27/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	10812	11	10812	11	0.00
27/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	9454	9	9454	9	0.00
27/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	13814	14	13814	14	0.00
27/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	7864	8	7864	8	435.00
27/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	7993	8	7993	8	0.00
27/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	4917	5	4917	5	0.00
27/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	8570	9	8570	9	0.00
27/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	4201	4	4201	4	250.00
27/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	6036	6	6036	6	0.00
27/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	2711	3	2711	3	0.00
27/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	8442	8	8442	8	0.00
27/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	6	0	6	0	0.00
27/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	126	0	126	0	0.00
27/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	5	0	5	0	0.00
27/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	2	0	2	0	11,067.00
27/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	34	0	34	0	250.00
27/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	8	0	8	0	250.00
27/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	76	0	76	0	0.00
27/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	348	0	348	0	0.00
27/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	5	0	5	0	0.00
27/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	0	0	0	0	435.00
27/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	9	0	9	0	0.00
27/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
27/03/2018	R209 On 02-August-18			Bond Future	8.66	80.5790	8.6603	80.5790	816.00
27/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	6091	6	6091	6	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
27/03/2018	R209 On 02-August-18	8.83	Call	Bond Future	2960	3	2960	3	0.00
27/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	14197	14	14197	14	0.00
27/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	10618	11	10618	11	0.00
27/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	3573	4	3573	4	5,000.00
27/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	7420	7	7420	7	435.00
27/03/2018	R209 On 02-August-18	8.49	Call	Bond Future	1619	2	1619	2	500.00
27/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	11598	12	11598	12	0.00
27/03/2018	R209 On 02-August-18	9.21	Call	Bond Future	4867	5	4867	5	0.00
27/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	1521	2	1521	2	5,000.00
27/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	11656	12	11656	12	0.00
27/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	11713	12	11713	12	0.00
27/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	72	0	72	0	0.00
27/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	76	0	76	0	0.00
27/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	395	0	395	0	0.00
27/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	74	0	74	0	0.00
27/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	3049	3	3049	3	0.00
27/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	1364	1	1364	1	0.00
27/03/2018	R209 On 02-August-18	9.21	Put	Bond Future	885	1	885	1	500.00
27/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	118	0	118	0	435.00
27/03/2018	R209 On 02-August-18	8.49	Put	Bond Future	2915	3	2915	3	0.00
27/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	20	0	20	0	435.00
27/03/2018	R209 On 02-August-18	8.83	Put	Bond Future	1698	2	1698	2	500.00
27/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	598	1	598	1	5,000.00
27/03/2018	R209 On 01-November-18			Bond Future	8.69	78.9387	8.6882	78.9387	0.00
27/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	78063	78	78063	78	0.00
27/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	78063	78	78063	78	0.00
27/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	9389	9	9389	9	0.00
27/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	78063	78	78063	78	0.00
27/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	6031	6	6031	6	0.00
27/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	9231	9	9231	9	0.00
27/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	12608	13	12608	13	0.00
27/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	218	0	218	0	0.00
27/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	645	1	645	1	0.00
27/03/2018	R209 On 01-November-18	1 016.00	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
27/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	615	1	615	1	0.00
27/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1378	1	1378	1	0.00
27/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R210 On 03-May-18			Bond Future	191.67	191.6478	191.6658	191.6478	2,159.00
27/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	206	0	206	0	0.00
27/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	216	0	216	0	0.00
27/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	226	0	226	0	0.00
27/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R212 On 03-May-18			Bond Future	156.08	156.2429	156.0790	156.2429	4,755.00
27/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1799	2	1799	2	0.00
27/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1779	2	1779	2	0.00
27/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1789	2	1789	2	0.00
27/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
27/03/2018	R213 On 03-May-18			Bond Future	8.37	90.5301	8.3652	90.5301	44,803.00
27/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	8082	8	8082	8	0.00
27/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	8145	8	8145	8	0.00
27/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	8208	8	8208	8	0.00
27/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	4	0	4	0	0.00
27/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	4	0	4	0	0.00
27/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	4	0	4	0	0.00
27/03/2018	R213 On 02-August-18			Bond Future	8.39	92.2043	8.3905	92.2043	1.00
27/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	5296	5	5296	5	0.00
27/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	5241	5	5241	5	0.00
27/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	5187	5	5187	5	0.00
27/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	644	1	644	1	0.00
27/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	656	1	656	1	0.00
27/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	632	1	632	1	0.00
27/03/2018	R214 On 03-May-18			Bond Future	8.74	79.1497	8.7413	79.1497	45,710.00
27/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	9099	9	9099	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	9165	9	9165	9	0.00
27/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	9033	9	9033	9	0.00
27/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	7	0	7	0	0.00
27/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	6	0	6	0	0.00
27/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	6	0	6	0	0.00
27/03/2018	R248 On 03-May-18			Bond Future	8.77	101.3233	8.7663	101.3233	90,977.00
27/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	12246	12	12246	12	0.00
27/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	12162	12	12162	12	0.00
27/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	12079	12	12079	12	0.00
27/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	7	0	7	0	0.00
27/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	8	0	8	0	0.00
27/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	7	0	7	0	0.00