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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2018 TO: 13/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	2025 On 03-May-18			Bond Future	131.78	131.7516	131.7814	131.7516	1,033.00
13/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	1429	1	1	1	0.00
13/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	1419	1	1	1	0.00
13/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	1439	1	1	1	0.00
13/02/2018	2025 On 02-August-18			Bond Future	132.85	132.8169	132.8476	132.8169	0.00
13/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3812	4	4	4	0.00
13/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3822	4	4	4	0.00
13/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3802	4	4	4	0.00
13/02/2018	2029 On 03-May-18			Bond Future	99.94	99.9450	99.9359	99.9450	1,370.00
13/02/2018	2029 On 02-August-18			Bond Future	101.79	101.8003	101.7911	101.8003	0.00
13/02/2018	2030 On 03-May-18			Bond Future	8.99	95.4061	95.0577	95.4061	91,406.00
13/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	4193	4	4	4	0.00
13/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	4291	5	4	5	0.00
13/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	4242	5	4	5	0.00
13/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	830	1	1	1	0.00
13/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	814	1	1	1	0.00
13/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	846	1	1	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
13/02/2018	2030 On 02-August-18			Bond Future	9.04	93.1654	92.8108	93.1654	127.00
13/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	4652	5	5	5	0.00
13/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1736	2	2	2	7,850.00
13/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	2715	3	3	3	7,850.00
13/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	4694	5	5	5	0.00
13/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	4823	5	5	5	0.00
13/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	4609	5	5	5	0.00
13/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1811	2	2	2	7,850.00
13/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1875	2	2	2	0.00
13/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1919	2	2	2	0.00
13/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	3594	3	4	3	0.00
13/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1897	2	2	2	0.00
13/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	5384	5	5	5	0.00
13/02/2018	2032 On 03-May-18			Bond Future	9.20	93.8692	93.4942	93.8692	62,948.00
13/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	4209	5	4	5	0.00
13/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	4264	5	4	5	0.00
13/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	4319	5	4	5	0.00
13/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	586	1	1	1	0.00
13/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	615	1	1	1	0.00
13/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	600	1	1	1	0.00
13/02/2018	2032 On 02-August-18			Bond Future	9.25	95.6056	95.2239	95.6056	2.00
13/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	4736	5	5	5	0.00
13/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	4689	5	5	5	0.00
13/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	4642	5	5	5	0.00
13/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	1715	2	2	2	0.00
13/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	1738	2	2	2	0.00
13/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	1693	2	2	2	0.00
13/02/2018	2033 On 03-May-18			Bond Future	103.06	103.0740	103.0649	103.0740	6,055.00
13/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	4625	5	5	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
13/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	4635	5	5	5	0.00
13/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	4645	5	5	5	0.00
13/02/2018	2033 On 02-August-18			Bond Future	104.98	104.9875	104.9783	104.9875	0.00
13/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4952	5	5	5	0.00
13/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4962	5	5	5	0.00
13/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4942	5	5	5	0.00
13/02/2018	2037 On 03-May-18			Bond Future	9.49	94.0215	93.6508	94.0215	43,874.00
13/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	4578	5	5	5	0.00
13/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	4694	5	5	5	0.00
13/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	4636	5	5	5	0.00
13/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	799	1	1	1	0.00
13/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	817	1	1	1	0.00
13/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	782	1	1	1	0.00
13/02/2018	2037 On 02-August-18			Bond Future	9.55	91.5048	91.1274	91.5048	731.00
13/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	5093	5	5	5	0.00
13/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	5143	5	5	5	0.00
13/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	5194	5	5	5	0.00
13/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	1922	2	2	2	0.00
13/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	1972	2	2	2	0.00
13/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	1947	2	2	2	0.00
13/02/2018	2038 On 03-May-18			Bond Future	125.10	125.1103	125.0992	125.1103	8,991.00
13/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	7191	7	7	7	0.00
13/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	7171	7	7	7	0.00
13/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	7181	7	7	7	0.00
13/02/2018	2038 On 02-August-18			Bond Future	125.87	125.8798	125.8687	125.8798	0.00
13/02/2018	2038 On 02-August-18	134.54	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
13/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	8661	9	9	9	0.00
13/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	8671	9	9	9	0.00
13/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	8681	9	9	9	0.00
13/02/2018	2040 On 03-May-18			Bond Future	9.56	97.7337	97.2901	97.7337	37,850.00
13/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	5086	5	5	5	0.00
13/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	5023	5	5	5	0.00
13/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	4653	5	5	5	1,500.00
13/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	719	1	1	1	1,500.00
13/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	5149	6	5	6	0.00
13/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	5816	5	6	5	0.00
13/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	829	1	1	1	0.00
13/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	947	1	1	1	0.00
13/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	811	1	1	1	0.00
13/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	793	1	1	1	0.00
13/02/2018	2040 On 02-August-18			Bond Future	9.62	95.0354	94.5838	95.0354	420.00
13/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	5609	6	6	6	0.00
13/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	5555	6	6	6	0.00
13/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	5501	6	6	6	0.00
13/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	2043	2	2	2	0.00
13/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	2070	2	2	2	0.00
13/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	2016	2	2	2	0.00
13/02/2018	2044 On 03-May-18			Bond Future	9.58	94.8962	94.4446	94.8962	23,396.00
13/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	5310	6	5	6	0.00
13/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	5246	6	5	6	0.00
13/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	5183	6	5	6	0.00
13/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	812	1	1	1	0.00
13/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	831	1	1	1	0.00
13/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	794	1	1	1	0.00
13/02/2018	2044 On 02-August-18			Bond Future	9.64	92.2706	91.8108	92.2706	0.00
13/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	5629	6	6	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
13/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	5739	6	6	6	0.00
13/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	5684	6	6	6	0.00
13/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	2082	2	2	2	0.00
13/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	2055	2	2	2	0.00
13/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	2109	2	2	2	0.00
13/02/2018	2046 On 03-May-18			Bond Future	116.47	116.4753	116.4653	116.4753	10,874.00
13/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	11475	11	11	11	0.00
13/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	11485	11	11	11	0.00
13/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	11465	11	11	11	0.00
13/02/2018	2046 On 02-August-18			Bond Future	118.63	118.6374	118.6274	118.6374	0.00
13/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	10163	10	10	10	0.00
13/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	10143	10	10	10	0.00
13/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	10153	10	10	10	0.00
13/02/2018	2050 On 03-May-18			Bond Future	123.04	123.0513	123.0410	123.0513	9,738.00
13/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	12589	13	13	13	0.00
13/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	12569	13	13	13	0.00
13/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	12579	13	13	13	0.00
13/02/2018	2050 On 02-August-18			Bond Future	123.59	123.6027	123.5924	123.6027	0.00
13/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	13948	14	14	14	0.00
13/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	13928	14	14	14	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
13/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	13938	14	14	14	0.00
13/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	AL37 On 03-May-18			Index Future	584.46	585.2030	584.4630	585.2030	0.00
13/02/2018	AL37 On 02-August-18			Index Future	595.28	596.0310	595.2780	596.0310	0.00
13/02/2018	AL7T On 03-May-18			Index Future	675.88	677.9700	675.8750	677.9700	0.00
13/02/2018	AL7T On 02-August-18			Index Future	688.38	690.5150	688.3820	690.5150	0.00
13/02/2018	ALBI On 03-May-18			Index Future	612.25	614.3880	612.2470	614.3880	828.00
13/02/2018	ALBI On 02-August-18			Index Future	623.58	625.7560	623.5770	625.7560	0.00
13/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2018	EL28 On 03-May-18			Bond Future	128.18	128.1927	128.1832	128.1927	0.00
13/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	4997	5	5	5	0.00
13/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	5007	5	5	5	0.00
13/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	5017	5	5	5	0.00
13/02/2018	EL28 On 02-August-18			Bond Future	130.56	130.5723	130.5628	130.5723	0.00
13/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4377	4	4	4	0.00
13/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4387	4	4	4	0.00
13/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4367	4	4	4	0.00
13/02/2018	ES33 On 03-May-18			Bond Future	10.72	77.3889	77.1122	77.3889	9,466.00
13/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	2869	3	3	3	0.00
13/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	2984	3	3	3	0.00
13/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	2927	3	3	3	0.00
13/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
13/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
13/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
13/02/2018	ES33 On 02-August-18			Bond Future	10.81	78.8205	78.5389	78.8205	0.00
13/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1922	2	2	2	0.00
13/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1980	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2038	2	2	2	0.00
13/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
13/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
13/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
13/02/2018	ES42 On 03-May-18			Bond Future	10.88	80.5368	80.1815	80.5368	7,957.00
13/02/2018	ES42 On 02-August-18			Bond Future	10.97	82.0264	81.6647	82.0264	0.00
13/02/2018	GOVI On 03-May-18			GOVI	610.78	612.8350	610.7770	612.8350	608.00
13/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	204870	23	20	23	0.00
13/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	205070	23	21	23	0.00
13/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	204970	23	20	23	0.00
13/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
13/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
13/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
13/02/2018	GOVI On 02-August-18			GOVI	622.08	624.1750	622.0790	624.1750	0.00
13/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	163690	18	16	18	0.00
13/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	163590	18	16	18	0.00
13/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	163790	18	16	18	0.00
13/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
13/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
13/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
13/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2018	IGOV On 03-May-18			Index Future	250.28	250.2980	250.2820	250.2980	1,146.00
13/02/2018	IGOV On 02-August-18			Index Future	254.93	254.9450	254.9290	254.9450	0.00
13/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
13/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
13/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
13/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4600	100.4800	100.4600	0.00
13/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4700	99.4900	99.4700	0.00
13/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	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
13/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
13/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
13/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8400	98.8600	98.8400	0.00
13/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2200	99.2400	99.2200	0.00
13/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.59	99.5600	99.5900	99.5600	0.00
13/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.96	99.9300	99.9600	99.9300	0.00
13/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.88	100.8400	100.8800	100.8400	0.00
13/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.62	98.5600	98.6200	98.5600	0.00
13/02/2018	IS05 On 17-December-20			Interest Rate Swap	96.05	95.9600	96.0500	95.9600	0.00
13/02/2018	IS05 On 16-March-21			Interest Rate Swap	95.27	95.1700	95.2700	95.1700	0.00
13/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.46	94.3500	94.4600	94.3500	0.00
13/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.64	94.5100	94.6400	94.5100	0.00
13/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.84	96.6900	96.8400	96.6900	51.00
13/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.97	96.8200	96.9700	96.8200	0.00
13/02/2018	IS05 On 21-June-22			Interest Rate Swap	98.17	98.0100	98.1700	98.0100	0.00
13/02/2018	IS05 On 20-September-22			Interest Rate Swap	100.38	100.2200	100.3800	100.2200	0.00
13/02/2018	IS05 On 20-December-22			Interest Rate Swap	101.63	101.4700	101.6300	101.4700	0.00
13/02/2018	IS05 On 22-March-23			Interest Rate Swap	96.75	96.5800	96.7500	96.5800	0.00
13/02/2018	IS10 On 17-December-25			Interest Rate Swap	94.98	94.7400	94.9800	94.7400	0.00
13/02/2018	IS10 On 16-March-26			Interest Rate Swap	91.98	91.7300	91.9800	91.7300	0.00
13/02/2018	IS10 On 15-June-26			Interest Rate Swap	90.72	90.4700	90.7200	90.4700	0.00
13/02/2018	IS10 On 21-September-26			Interest Rate Swap	92.88	92.6300	92.8800	92.6300	0.00
13/02/2018	IS10 On 21-December-26			Interest Rate Swap	96.66	96.4100	96.6600	96.4100	0.00
13/02/2018	IS10 On 15-March-27			Interest Rate Swap	95.22	94.9600	95.2200	94.9600	0.00
13/02/2018	IS10 On 21-June-27			Interest Rate Swap	97.27	97.0100	97.2700	97.0100	0.00
13/02/2018	IS10 On 20-September-27			Interest Rate Swap	100.97	100.7200	100.9700	100.7200	0.00
13/02/2018	IS10 On 20-December-27			Interest Rate Swap	101.30	101.0500	101.3000	101.0500	0.00
13/02/2018	IS10 On 22-March-28			Interest Rate Swap	96.54	96.2800	96.5400	96.2800	0.00
13/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
13/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
13/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,500.00
13/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
13/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
13/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
13/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
13/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	35,000.00
13/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
13/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
13/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
13/02/2018	R023 On 03-May-18			Bond Future	7.73	101.6711	101.5258	101.6711	66,216.00
13/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	2318	2	2	2	0.00
13/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	2350	2	2	2	0.00
13/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	2383	3	2	3	0.00
13/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	5599	6	6	6	0.00
13/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	5	0	0	0	2,500.00
13/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	190	0	0	0	0.00
13/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	184	0	0	0	0.00
13/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	196	0	0	0	0.00
13/02/2018	R035 On 03-May-18			Bond Future	9.39	97.7207	97.3085	97.7207	60,944.00
13/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	5126	5	5	5	0.00
13/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	5182	6	5	6	0.00
13/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	5070	5	5	5	0.00
13/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	1163	1	1	1	0.00
13/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	1143	1	1	1	0.00
13/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	1123	1	1	1	0.00
13/02/2018	R035 On 02-August-18			Bond Future	9.45	99.5286	99.1089	99.5286	3.00
13/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	3867	4	4	4	0.00
13/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	3940	4	4	4	0.00
13/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	3903	4	4	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
13/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	3991	4	4	4	0.00
13/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	4035	4	4	4	0.00
13/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	4079	4	4	4	0.00
13/02/2018	R186 On 03-May-18			Bond Future	8.48	116.4840	116.1485	116.4840	179,498.00
13/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	3448	4	3	4	0.00
13/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	5388	6	5	6	1,120.00
13/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	10164	10	10	10	0.00
13/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	3399	4	3	4	0.00
13/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	2357	3	2	3	0.00
13/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	7931	8	8	8	0.00
13/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	4788	5	5	5	0.00
13/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	2399	3	2	3	0.00
13/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	3066	3	3	3	0.00
13/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	1330	1	1	1	4,745.00
13/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	3350	4	3	4	0.00
13/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	505	1	1	1	4,745.00
13/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	7759	8	8	8	0.00
13/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	971	1	1	1	3,500.00
13/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	994	1	1	1	0.00
13/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	283	0	0	0	0.00
13/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	576	1	1	1	0.00
13/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	684	1	1	1	4,745.00
13/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	46	0	0	0	3,200.00
13/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	52	0	0	0	10,640.00
13/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	1843	2	2	2	0.00
13/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	590	1	1	1	0.00
13/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	9	0	0	0	0.00
13/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	3677	3	4	3	0.00
13/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	561	0	1	0	0.00
13/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	208	0	0	0	0.00
13/02/2018	R186 On 02-August-18			Bond Future	8.52	113.3385	112.9970	113.3385	782.00
13/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	2150	2	2	2	0.00
13/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	1583	2	2	2	1,470.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	451	1	0	1	1,470.00
13/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	2122	2	2	2	0.00
13/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	2179	2	2	2	0.00
13/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	3326	3	3	3	0.00
13/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	7188	7	7	7	0.00
13/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	2515	2	3	2	0.00
13/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	2445	2	2	2	0.00
13/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	2480	2	2	2	0.00
13/02/2018	R186 On 01-November-18			Bond Future	8.56	115.4739	115.1252	115.4739	0.00
13/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	2724	3	3	3	5,000.00
13/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	2917	3	3	3	0.00
13/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	5109	5	5	5	0.00
13/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	2889	3	3	3	0.00
13/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1603	2	2	2	5,000.00
13/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	2945	3	3	3	0.00
13/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	1601	2	2	2	5,000.00
13/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	3142	3	3	3	0.00
13/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	5401	5	5	5	0.00
13/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	3074	3	3	3	0.00
13/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	3107	3	3	3	0.00
13/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	3350	3	3	3	0.00
13/02/2018	R197 On 03-May-18			Bond Future	301.01	301.0364	301.0073	301.0364	2,388.00
13/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	3443	3	3	3	0.00
13/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	3453	3	3	3	0.00
13/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	3433	3	3	3	0.00
13/02/2018	R202 On 03-May-18			Bond Future	237.15	237.1744	237.1533	237.1744	23,050.00
13/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	67	0	0	0	0.00
13/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	67	0	0	0	0.00
13/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	67	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
13/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	10403	10	10	10	0.00
13/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	10384	10	10	10	0.00
13/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	10394	10	10	10	0.00
13/02/2018	R204 On 03-May-18			Bond Future	6.90	103.7139	103.6799	103.7139	22,580.00
13/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	147	0	0	0	0.00
13/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	151	0	0	0	0.00
13/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	142	0	0	0	0.00
13/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	32	0	0	0	0.00
13/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	30	0	0	0	0.00
13/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	29	0	0	0	0.00
13/02/2018	R207 On 03-May-18			Bond Future	6.97	102.7625	102.6807	102.7625	47,558.00
13/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	964	1	1	1	0.00
13/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	950	1	1	1	0.00
13/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	935	1	1	1	0.00
13/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	18	0	0	0	0.00
13/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	19	0	0	0	0.00
13/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	17	0	0	0	0.00
13/02/2018	R208 On 03-May-18			Bond Future	7.29	99.4207	99.3097	99.4207	35,914.00
13/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1287	1	1	1	0.00
13/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1310	1	1	1	0.00
13/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	1332	1	1	1	0.00
13/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	64	0	0	0	0.00
13/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	62	0	0	0	0.00
13/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	67	0	0	0	0.00
13/02/2018	R209 On 03-May-18			Bond Future	9.37	74.0901	73.7774	74.0901	78,578.00
13/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	3774	4	4	4	0.00
13/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	5707	6	6	6	0.00
13/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	4534	5	5	5	0.00
13/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	8515	9	9	9	0.00
13/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	3292	4	3	4	435.00
13/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	3387	4	3	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
13/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	1532	2	2	2	1,321.00
13/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	3823	4	4	4	0.00
13/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	710	1	1	1	1,321.00
13/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	3725	4	4	4	0.00
13/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	1226	1	1	1	250.00
13/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	2094	2	2	2	0.00
13/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	639	1	1	1	0.00
13/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	2502	2	3	2	0.00
13/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	610	1	1	1	0.00
13/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	3698	3	4	3	0.00
13/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	434	0	0	0	11,067.00
13/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	1444	1	1	1	250.00
13/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	752	1	1	1	250.00
13/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	2042	2	2	2	0.00
13/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	624	1	1	1	0.00
13/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	246	0	0	0	435.00
13/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	788	1	1	1	0.00
13/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	53	0	0	0	435.00
13/02/2018	R209 On 02-August-18			Bond Future	9.42	75.4607	75.1423	75.4607	835.00
13/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	9103	9	9	9	0.00
13/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	6051	6	6	6	0.00
13/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	3629	4	4	4	435.00
13/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	6866	7	7	7	0.00
13/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	6914	7	7	7	0.00
13/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	6963	7	7	7	0.00
13/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	771	1	1	1	0.00
13/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	2053	2	2	2	0.00
13/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	792	1	1	1	0.00
13/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	781	1	1	1	0.00
13/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	1000	1	1	1	435.00
13/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	376	0	0	0	435.00
13/02/2018	R209 On 01-November-18			Bond Future	9.47	73.7335	73.4086	73.7335	0.00
13/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72521	73	73	73	0.00
13/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72521	73	73	73	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
13/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	5353	6	5	6	0.00
13/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72521	73	73	73	0.00
13/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	3057	3	3	3	0.00
13/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	7988	8	8	8	0.00
13/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	5228	5	5	5	0.00
13/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	2185	2	2	2	255.00
13/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	1141	1	1	1	0.00
13/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	2121	2	2	2	255.00
13/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	3947	4	4	4	0.00
13/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/02/2018	R210 On 03-May-18			Bond Future	185.96	185.9730	185.9556	185.9730	2,159.00
13/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	5494	5	5	5	0.00
13/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	5484	5	5	5	0.00
13/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	5504	5	6	5	0.00
13/02/2018	R212 On 03-May-18			Bond Future	153.52	153.5304	153.5151	153.5304	4,755.00
13/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	0	0	0	0	0.00
13/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	775	1	1	1	0.00
13/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	785	1	1	1	0.00
13/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	765	1	1	1	0.00
13/02/2018	R213 On 03-May-18			Bond Future	9.06	86.1916	85.8509	86.1916	45,278.00
13/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	3776	4	4	4	0.00
13/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	3826	4	4	4	0.00
13/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	3876	4	4	4	0.00
13/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	507	0	1	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
13/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	534	0	1	0	0.00
13/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	520	0	1	0	0.00
13/02/2018	R213 On 02-August-18			Bond Future	9.11	87.7862	87.4392	87.7862	1.00
13/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	2506	3	3	3	0.00
13/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	2477	3	2	3	0.00
13/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	2447	3	2	3	0.00
13/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	2803	3	3	3	0.00
13/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	2840	3	3	3	0.00
13/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	2766	3	3	3	0.00
13/02/2018	R214 On 03-May-18			Bond Future	9.52	73.6181	73.2552	73.6181	47,218.00
13/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	3866	4	4	4	0.00
13/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	3916	4	4	4	0.00
13/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	3816	4	4	4	0.00
13/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	739	1	1	1	0.00
13/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	722	1	1	1	0.00
13/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	706	1	1	1	0.00
13/02/2018	R248 On 03-May-18			Bond Future	9.55	94.2343	93.7687	94.2343	96,779.00
13/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	5345	6	5	6	0.00
13/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	5279	6	5	6	0.00
13/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	5214	6	5	6	0.00
13/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	802	1	1	1	0.00
13/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	821	1	1	1	0.00
13/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	784	1	1	1	0.00