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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/02/2018 TO: 19/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	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
19/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	2025 On 03-May-18			Bond Future	132.25	132.2683	132.2538	132.2683	1,033.00
19/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	956	1	1	1	0.00
19/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	946	1	1	1	0.00
19/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	966	1	1	1	0.00
19/02/2018	2025 On 02-August-18			Bond Future	133.33	133.3433	133.3280	133.3433	0.00
19/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3332	3	3	3	0.00
19/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3342	3	3	3	0.00
19/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3322	3	3	3	0.00
19/02/2018	2029 On 03-May-18			Bond Future	100.67	100.6844	100.6737	100.6844	1,370.00
19/02/2018	2029 On 02-August-18			Bond Future	102.54	102.5534	102.5421	102.5534	0.00
19/02/2018	2030 On 03-May-18			Bond Future	8.59	97.5409	97.8341	97.5409	90,336.00
19/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6421	6	6	6	0.00
19/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	6537	6	7	6	0.00
19/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	6479	6	6	6	0.00
19/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	290	0	0	0	0.00
19/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	284	0	0	0	0.00
19/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	297	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
19/02/2018	2030 On 02-August-18			Bond Future	8.63	95.3402	95.6391	95.3402	127.00
19/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6637	6	7	6	0.00
19/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2836	3	3	3	7,850.00
19/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	4196	4	4	4	7,850.00
19/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	6688	6	7	6	0.00
19/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	6840	7	7	7	0.00
19/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6587	6	7	6	0.00
19/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1000	1	1	1	7,850.00
19/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1040	1	1	1	0.00
19/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1068	1	1	1	0.00
19/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	2247	2	2	2	0.00
19/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1054	1	1	1	0.00
19/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	3655	4	4	4	0.00
19/02/2018	2032 On 03-May-18			Bond Future	8.79	96.1356	96.5319	96.1356	63,028.00
19/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	6755	6	7	6	0.00
19/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	6820	6	7	6	0.00
19/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	6886	7	7	7	0.00
19/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	115	0	0	0	0.00
19/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	124	0	0	0	0.00
19/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	119	0	0	0	0.00
19/02/2018	2032 On 02-August-18			Bond Future	8.83	97.9143	98.3183	97.9143	2.00
19/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	6830	7	7	7	0.00
19/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	6773	6	7	6	0.00
19/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	6716	6	7	6	0.00
19/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	705	1	1	1	0.00
19/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	717	1	1	1	0.00
19/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	692	1	1	1	0.00
19/02/2018	2033 On 03-May-18			Bond Future	104.20	104.2157	104.2050	104.2157	6,055.00
19/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3485	3	3	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
19/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3495	3	3	3	0.00
19/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3505	3	4	3	0.00
19/02/2018	2033 On 02-August-18			Bond Future	106.14	106.1503	106.1389	106.1503	0.00
19/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3791	4	4	4	0.00
19/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3801	4	4	4	0.00
19/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3781	4	4	4	0.00
19/02/2018	2037 On 03-May-18			Bond Future	9.08	96.7459	97.0996	96.7459	44,874.00
19/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	7380	7	7	7	0.00
19/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	7521	7	8	7	0.00
19/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	7450	7	7	7	0.00
19/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	165	0	0	0	0.00
19/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	171	0	0	0	0.00
19/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	160	0	0	0	0.00
19/02/2018	2037 On 02-August-18			Bond Future	9.12	94.2800	94.6406	94.2800	731.00
19/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	7513	7	8	7	0.00
19/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	7574	7	8	7	0.00
19/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	7636	7	8	7	0.00
19/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	851	1	1	1	0.00
19/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	879	1	1	1	0.00
19/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	865	1	1	1	0.00
19/02/2018	2038 On 03-May-18			Bond Future	125.82	126.4288	125.8199	126.4288	8,991.00
19/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	6470	6	6	6	0.00
19/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	6450	6	6	6	0.00
19/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	6460	6	6	6	0.00
19/02/2018	2038 On 02-August-18			Bond Future	126.60	127.2227	126.6020	127.2227	0.00
19/02/2018	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
19/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	7928	7	8	7	0.00
19/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	7938	7	8	7	0.00
19/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	7948	7	8	7	0.00
19/02/2018	2040 On 03-May-18			Bond Future	9.11	101.0017	101.3380	101.0017	39,680.00
19/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	8483	8	8	8	0.00
19/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	8407	8	8	8	0.00
19/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	7952	8	8	8	1,500.00
19/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	1614	2	2	2	1,500.00
19/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	8559	8	9	8	0.00
19/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	2663	3	3	3	0.00
19/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	165	0	0	0	0.00
19/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	198	0	0	0	0.00
19/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	160	0	0	0	0.00
19/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	155	0	0	0	0.00
19/02/2018	2040 On 02-August-18			Bond Future	9.16	98.3643	98.7072	98.3643	420.00
19/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	8599	8	9	8	0.00
19/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	8532	8	9	8	0.00
19/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	8466	8	8	8	0.00
19/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	897	1	1	1	0.00
19/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	911	1	1	1	0.00
19/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	882	1	1	1	0.00
19/02/2018	2044 On 03-May-18			Bond Future	9.13	98.2306	98.5748	98.2306	23,424.00
19/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	8803	8	9	8	0.00
19/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	8726	8	9	8	0.00
19/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	8650	8	9	8	0.00
19/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	162	0	0	0	0.00
19/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	167	0	0	0	0.00
19/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	157	0	0	0	0.00
19/02/2018	2044 On 02-August-18			Bond Future	9.17	95.6671	96.0180	95.6671	0.00
19/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	8663	8	9	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
19/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	8797	9	9	9	0.00
19/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	8730	8	9	8	0.00
19/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	921	1	1	1	0.00
19/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	906	1	1	1	0.00
19/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	936	1	1	1	0.00
19/02/2018	2046 On 03-May-18			Bond Future	118.72	118.7341	118.7222	118.7341	10,874.00
19/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	9218	9	9	9	0.00
19/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	9228	9	9	9	0.00
19/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	9208	9	9	9	0.00
19/02/2018	2046 On 02-August-18			Bond Future	120.93	120.9380	120.9254	120.9380	0.00
19/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	7865	8	8	8	0.00
19/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	7845	8	8	8	0.00
19/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	7855	8	8	8	0.00
19/02/2018	2050 On 03-May-18			Bond Future	125.80	125.1335	125.8016	125.1335	9,738.00
19/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	9828	10	10	10	0.00
19/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	9808	10	10	10	0.00
19/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	9818	10	10	10	0.00
19/02/2018	2050 On 02-August-18			Bond Future	126.40	125.7236	126.4035	125.7236	0.00
19/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	11136	12	11	12	0.00
19/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	11116	12	11	12	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
19/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	11126	12	11	12	0.00
19/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	AL37 On 03-May-18			Index Future	590.46	590.2290	590.4570	590.2290	0.00
19/02/2018	AL37 On 02-August-18			Index Future	601.39	601.1510	601.3870	601.1510	0.00
19/02/2018	AL7T On 03-May-18			Index Future	691.59	690.1020	691.5940	690.1020	0.00
19/02/2018	AL7T On 02-August-18			Index Future	704.40	702.8720	704.3950	702.8720	0.00
19/02/2018	ALBI On 03-May-18			Index Future	630.33	628.5950	630.3250	628.5950	824.00
19/02/2018	ALBI On 02-August-18			Index Future	641.99	640.2270	641.9920	640.2270	0.00
19/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	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
19/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	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
19/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2018	EL28 On 03-May-18			Bond Future	129.27	129.2792	129.2677	129.2792	0.00
19/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3912	4	4	4	0.00
19/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3922	4	4	4	0.00
19/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3932	4	4	4	0.00
19/02/2018	EL28 On 02-August-18			Bond Future	131.67	131.6789	131.6666	131.6789	0.00
19/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3273	3	3	3	0.00
19/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3283	3	3	3	0.00
19/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3263	3	3	3	0.00
19/02/2018	ES33 On 03-May-18			Bond Future	10.41	78.7400	79.0049	78.7400	9,466.00
19/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4762	4	5	4	0.00
19/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4877	5	5	5	0.00
19/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4819	5	5	5	0.00
19/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/02/2018	ES33 On 02-August-18			Bond Future	10.50	80.1969	80.4670	80.1969	0.00
19/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3851	4	4	4	0.00
19/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3908	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
19/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3966	4	4	4	0.00
19/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/02/2018	ES42 On 03-May-18			Bond Future	10.53	82.3594	82.6301	82.3594	7,957.00
19/02/2018	ES42 On 02-August-18			Bond Future	10.62	83.8831	84.1591	83.8831	0.00
19/02/2018	GOVI On 03-May-18			GOVI	628.02	626.4050	628.0150	626.4050	616.00
19/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	377250	36	38	36	0.00
19/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	377450	36	38	36	0.00
19/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	377350	36	38	36	0.00
19/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/02/2018	GOVI On 02-August-18			GOVI	639.64	637.9960	639.6400	637.9960	0.00
19/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	339300	32	34	32	0.00
19/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	339200	32	34	32	0.00
19/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	339400	32	34	32	0.00
19/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
19/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
19/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
19/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2018	IGOV On 03-May-18			Index Future	252.64	252.5000	252.6420	252.5000	1,146.00
19/02/2018	IGOV On 02-August-18			Index Future	257.33	257.1880	257.3320	257.1880	0.00
19/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
19/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
19/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
19/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4200	100.4200	100.4200	0.00
19/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.3900	99.3900	99.3900	0.00
19/02/2018	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
19/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5800	98.5900	98.5800	0.00
19/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
19/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8000	98.8000	98.8000	0.00
19/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1400	99.1500	99.1400	0.00
19/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4500	99.4500	99.4500	0.00
19/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.77	99.7800	99.7700	99.7800	0.00
19/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.65	100.6600	100.6500	100.6600	0.00
19/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.33	98.3400	98.3300	98.3400	0.00
19/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.60	95.6000	95.6000	95.6000	0.00
19/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.75	94.7600	94.7500	94.7600	0.00
19/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.87	93.8700	93.8700	93.8700	0.00
19/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
19/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.09	96.1000	96.0900	96.1000	51.00
19/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.16	96.1800	96.1600	96.1800	0.00
19/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.27	97.3100	97.2700	97.3100	0.00
19/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.40	99.4600	99.4000	99.4600	0.00
19/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.59	100.6600	100.5900	100.6600	0.00
19/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.61	95.7000	95.6100	95.7000	0.00
19/02/2018	IS10 On 17-December-25			Interest Rate Swap	93.30	93.4100	93.3000	93.4100	0.00
19/02/2018	IS10 On 16-March-26			Interest Rate Swap	90.24	90.3400	90.2400	90.3400	0.00
19/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.92	89.0300	88.9200	89.0300	0.00
19/02/2018	IS10 On 21-September-26			Interest Rate Swap	91.05	91.1600	91.0500	91.1600	0.00
19/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.82	94.9300	94.8200	94.9300	0.00
19/02/2018	IS10 On 15-March-27			Interest Rate Swap	93.33	93.4400	93.3300	93.4400	0.00
19/02/2018	IS10 On 21-June-27			Interest Rate Swap	95.37	95.4900	95.3700	95.4900	0.00
19/02/2018	IS10 On 20-September-27			Interest Rate Swap	99.09	99.2000	99.0900	99.2000	0.00
19/02/2018	IS10 On 20-December-27			Interest Rate Swap	99.40	99.5200	99.4000	99.5200	0.00
19/02/2018	IS10 On 22-March-28			Interest Rate Swap	94.56	94.6900	94.5600	94.6900	0.00
19/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/02/2018	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
19/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
19/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,500.00
19/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
19/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
19/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
19/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	35,000.00
19/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
19/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
19/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
19/02/2018	R023 On 03-May-18			Bond Future	7.41	102.7259	102.7882	102.7259	66,216.00
19/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3419	3	3	3	0.00
19/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3456	3	3	3	0.00
19/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3494	3	3	3	0.00
19/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6856	7	7	7	0.00
19/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
19/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	34	0	0	0	0.00
19/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	32	0	0	0	0.00
19/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	35	0	0	0	0.00
19/02/2018	R035 On 03-May-18			Bond Future	8.98	100.3560	100.7517	100.3560	61,024.00
19/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	7849	8	8	8	0.00
19/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	1782	0	2	0	1,000.00
19/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	3839	0	4	0	0.00
19/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	7916	8	8	8	0.00
19/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	7783	7	8	7	0.00
19/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	432	1	0	1	0.00
19/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	1561	0	2	0	1,000.00
19/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	423	1	0	1	0.00
19/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	414	0	0	0	0.00
19/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	3762	0	4	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
19/02/2018	R035 On 02-August-18			Bond Future	9.02	102.2130	102.6163	102.2130	3.00
19/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	5834	6	6	6	0.00
19/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	5929	6	6	6	0.00
19/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	5881	6	6	6	0.00
19/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	2473	3	2	3	0.00
19/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	2505	3	3	3	0.00
19/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	2538	3	3	3	0.00
19/02/2018	R186 On 03-May-18			Bond Future	8.10	118.4186	118.6271	118.4186	192,771.00
19/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5472	5	5	5	0.00
19/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	7685	7	8	7	1,120.00
19/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	12634	12	13	12	0.00
19/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5413	5	5	5	0.00
19/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3067	0	3	0	0.00
19/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4089	4	4	4	0.00
19/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	637	0	1	0	500.00
19/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10366	10	10	10	0.00
19/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	7024	7	7	7	0.00
19/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	5003	5	5	5	0.00
19/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4145	4	4	4	0.00
19/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10189	10	10	10	0.00
19/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5354	5	5	5	0.00
19/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	1017	1	1	1	4,745.00
19/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2573	2	3	2	4,745.00
19/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2340	0	2	0	0.00
19/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	238	0	0	0	0.00
19/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	246	0	0	0	0.00
19/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	40	0	0	0	0.00
19/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	111	0	0	0	0.00
19/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	450	0	0	0	3,500.00
19/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	143	0	0	0	4,745.00
19/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	0	0	3,200.00
19/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	703	0	1	0	500.00
19/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	4	0	0	0	10,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	608	1	1	1	3,500.00
19/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	115	0	0	0	0.00
19/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1710	2	2	2	0.00
19/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	2349	0	2	0	0.00
19/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	107	0	0	0	0.00
19/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	26	0	0	0	0.00
19/02/2018	R186 On 02-August-18			Bond Future	8.13	115.3094	115.5222	115.3094	191.00
19/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3442	3	3	3	0.00
19/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2560	2	3	2	1,470.00
19/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	608	1	1	1	1,470.00
19/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3400	3	3	3	0.00
19/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3485	3	3	3	0.00
19/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1777	2	2	2	0.00
19/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4820	5	5	5	0.00
19/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1268	1	1	1	0.00
19/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1226	1	1	1	0.00
19/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1247	1	1	1	0.00
19/02/2018	R186 On 01-November-18			Bond Future	8.15	117.4807	117.6957	117.4807	0.00
19/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3818	4	4	4	5,000.00
19/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4097	4	4	4	0.00
19/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	6846	7	7	7	0.00
19/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	4056	4	4	4	0.00
19/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2118	2	2	2	5,000.00
19/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4138	4	4	4	0.00
19/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	767	1	1	1	5,000.00
19/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1739	2	2	2	0.00
19/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3345	3	3	3	0.00
19/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1696	2	2	2	0.00
19/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1717	2	2	2	0.00
19/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1873	2	2	2	0.00
19/02/2018	R197 On 03-May-18			Bond Future	303.54	303.5767	303.5422	303.5767	2,388.00
19/02/2018	R197 On 03-May-18	304.44	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
19/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
19/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
19/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	908	1	1	1	0.00
19/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	918	1	1	1	0.00
19/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	898	1	1	1	0.00
19/02/2018	R202 On 03-May-18			Bond Future	238.47	237.6258	238.4744	237.6258	23,050.00
19/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	101	0	0	0	0.00
19/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	100	0	0	0	0.00
19/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	100	0	0	0	0.00
19/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	9116	10	9	10	0.00
19/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	9096	10	9	10	0.00
19/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	9106	10	9	10	0.00
19/02/2018	R204 On 03-May-18			Bond Future	6.65	103.8249	103.8262	103.8249	22,580.00
19/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	269	0	0	0	0.00
19/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	274	0	0	0	0.00
19/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	263	0	0	0	0.00
19/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	6	0	0	0	0.00
19/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	6	0	0	0	0.00
19/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	6	0	0	0	0.00
19/02/2018	R207 On 03-May-18			Bond Future	6.65	103.1851	103.1910	103.1851	47,558.00
19/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1458	1	1	1	0.00
19/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1443	1	1	1	0.00
19/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1428	1	1	1	0.00
19/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	0	0	0.00
19/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	0	0	0.00
19/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	0	0	0.00
19/02/2018	R208 On 03-May-18			Bond Future	6.97	100.1237	100.1214	100.1237	35,947.00
19/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2045	2	2	2	0.00
19/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2069	2	2	2	0.00
19/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2094	2	2	2	0.00
19/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	13	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
19/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	12	0	0	0	0.00
19/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	13	0	0	0	0.00
19/02/2018	R209 On 03-May-18			Bond Future	8.97	76.3095	76.6069	76.3095	79,229.00
19/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	6127	6	6	6	0.00
19/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	8334	8	8	8	0.00
19/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	7022	7	7	7	0.00
19/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	11297	11	11	11	0.00
19/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	5536	5	6	5	435.00
19/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	5654	5	6	5	0.00
19/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	3044	3	3	3	1,321.00
19/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	6186	6	6	6	0.00
19/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	2514	2	3	2	250.00
19/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	3939	4	4	4	0.00
19/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	1526	1	2	1	1,321.00
19/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	6068	6	6	6	0.00
19/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	153	0	0	0	0.00
19/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	961	1	1	1	0.00
19/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	144	0	0	0	0.00
19/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	92	0	0	0	11,067.00
19/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	459	1	0	1	250.00
19/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	190	0	0	0	250.00
19/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	725	1	1	1	0.00
19/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1685	2	2	2	0.00
19/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	148	0	0	0	0.00
19/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	44	0	0	0	435.00
19/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	202	0	0	0	0.00
19/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	5	0	0	0	435.00
19/02/2018	R209 On 02-August-18			Bond Future	9.01	77.7214	78.0246	77.7214	816.00
19/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	11710	11	12	11	0.00
19/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	8298	8	8	8	0.00
19/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	5395	5	5	5	435.00
19/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	9224	9	9	9	0.00
19/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	9279	9	9	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
19/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	9333	9	9	9	0.00
19/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	259	0	0	0	0.00
19/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	937	1	1	1	0.00
19/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	268	0	0	0	0.00
19/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	264	0	0	0	0.00
19/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	365	0	0	0	435.00
19/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	100	0	0	0	435.00
19/02/2018	R209 On 01-November-18			Bond Future	9.05	76.0360	76.3437	76.0360	0.00
19/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75456	75	75	75	0.00
19/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75456	75	75	75	0.00
19/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	7273	7	7	7	0.00
19/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75456	75	75	75	0.00
19/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	4399	4	4	4	0.00
19/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	7127	7	7	7	0.00
19/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	10286	10	10	10	0.00
19/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	504	1	1	1	0.00
19/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1148	1	1	1	255.00
19/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1106	1	1	1	255.00
19/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	2355	2	2	2	0.00
19/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R210 On 03-May-18			Bond Future	187.50	187.5207	187.5002	187.5207	2,159.00
19/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3950	4	4	4	0.00
19/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3940	4	4	4	0.00
19/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3960	4	4	4	0.00
19/02/2018	R212 On 03-May-18			Bond Future	154.33	154.3519	154.3339	154.3519	4,755.00
19/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	54	0	0	0	0.00
19/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	34	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
19/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	44	0	0	0	0.00
19/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
19/02/2018	R213 On 03-May-18			Bond Future	8.66	88.2845	88.5722	88.2845	45,358.00
19/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	6080	6	6	6	0.00
19/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	6139	6	6	6	0.00
19/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6199	6	6	6	0.00
19/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	109	0	0	0	0.00
19/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	117	0	0	0	0.00
19/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	113	0	0	0	0.00
19/02/2018	R213 On 02-August-18			Bond Future	8.70	89.9182	90.2115	89.9182	1.00
19/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	3892	4	4	4	0.00
19/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	3848	4	4	4	0.00
19/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	3803	4	4	4	0.00
19/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1402	2	1	2	0.00
19/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1424	2	1	2	0.00
19/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1380	1	1	1	0.00
19/02/2018	R214 On 03-May-18			Bond Future	9.09	76.2178	76.4932	76.2178	47,218.00
19/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	6529	6	7	6	0.00
19/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	6591	6	7	6	0.00
19/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	6468	6	6	6	0.00
19/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	152	0	0	0	0.00
19/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	147	0	0	0	0.00
19/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	143	0	0	0	0.00
19/02/2018	R248 On 03-May-18			Bond Future	9.10	97.6811	98.0374	97.6811	91,985.00
19/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	8995	9	9	9	0.00
19/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	8917	9	9	9	0.00
19/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	8838	9	9	9	0.00
19/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	171	0	0	0	0.00
19/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	176	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
19/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	166	0	0	0	0.00