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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/03/2018 TO: 26/03/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	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
26/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	2025 On 03-May-18			Bond Future	135.50	135.0280	135.5008	135.0280	1,033.00
26/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	2281	2	2	2	0.00
26/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	2291	2	2	2	0.00
26/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	2301	2	2	2	0.00
26/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2025 On 02-August-18			Bond Future	136.63	136.1506	136.6331	136.1506	0.00
26/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	27	1	0	1	0.00
26/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	37	1	0	1	0.00
26/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	17	0	0	0	0.00
26/03/2018	2029 On 03-May-18			Bond Future	103.90	103.6892	103.8951	103.6892	1,370.00
26/03/2018	2029 On 02-August-18			Bond Future	105.82	105.6113	105.8217	105.6113	0.00
26/03/2018	2030 On 03-May-18			Bond Future	8.31	99.1343	99.7993	99.1343	95,604.00
26/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	8094	7	8	7	0.00
26/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	8223	8	8	8	0.00
26/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	8159	8	8	8	0.00
26/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	5	0	0	0	0.00
26/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	5	0	0	0	0.00
26/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	6	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
26/03/2018	2030 On 02-August-18			Bond Future	8.34	96.9618	97.6392	96.9618	127.00
26/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	7852	7	8	7	0.00
26/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	2754	2	3	2	7,850.00
26/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	4719	4	5	4	7,850.00
26/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	7911	7	8	7	0.00
26/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	8088	7	8	7	0.00
26/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	7793	7	8	7	0.00
26/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	248	0	0	0	7,850.00
26/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	263	0	0	0	0.00
26/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	274	0	0	0	0.00
26/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	769	1	1	1	0.00
26/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	269	0	0	0	0.00
26/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	1573	2	2	2	0.00
26/03/2018	2032 On 03-May-18			Bond Future	8.49	98.1508	98.8756	98.1508	60,218.00
26/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	8981	8	9	8	0.00
26/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	9050	8	9	8	0.00
26/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	9119	8	9	8	0.00
26/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	5	0	0	0	0.00
26/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	6	0	0	0	0.00
26/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	5	0	0	0	0.00
26/03/2018	2032 On 02-August-18			Bond Future	8.52	99.9658	100.7040	99.9658	2.00
26/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	8818	8	9	8	0.00
26/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	8755	8	9	8	0.00
26/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	8691	8	9	8	0.00
26/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	301	0	0	0	0.00
26/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	306	0	0	0	0.00
26/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	295	0	0	0	0.00
26/03/2018	2033 On 03-May-18			Bond Future	107.74	107.7338	107.7355	107.7338	6,055.00
26/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	35	0	0	0	0.00
26/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	25	0	0	0	0.00
26/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	45	0	0	0	0.00
26/03/2018	2033 On 03-May-18	107.69	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
26/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2033 On 02-August-18			Bond Future	109.73	109.7309	109.7332	109.7309	0.00
26/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	197	0	0	0	0.00
26/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	207	0	0	0	0.00
26/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	187	0	0	0	0.00
26/03/2018	2037 On 03-May-18			Bond Future	8.71	99.4127	100.3234	99.4127	47,828.00
26/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	10440	10	10	10	0.00
26/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	10591	10	11	10	0.00
26/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	10516	10	11	10	0.00
26/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	7	0	0	0	0.00
26/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	7	0	0	0	0.00
26/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	6	0	0	0	0.00
26/03/2018	2037 On 02-August-18			Bond Future	8.75	96.9950	97.9227	96.9950	731.00
26/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	10254	9	10	9	0.00
26/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	10324	10	10	10	0.00
26/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	10394	10	10	10	0.00
26/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	327	0	0	0	0.00
26/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	338	0	0	0	0.00
26/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	332	0	0	0	0.00
26/03/2018	2038 On 03-May-18			Bond Future	134.23	133.1678	134.2277	133.1678	8,991.00
26/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	1958	1	2	1	0.00
26/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	1948	1	2	1	0.00
26/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	1938	1	2	1	0.00
26/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2038 On 02-August-18			Bond Future	135.16	134.0835	135.1637	134.0835	0.00
26/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	624	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
26/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	614	0	1	0	0.00
26/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	634	0	1	0	0.00
26/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	0	0	0	0	0.00
26/03/2018	2040 On 03-May-18			Bond Future	8.78	103.5566	104.5446	103.5566	41,923.00
26/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	11537	11	12	11	0.00
26/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	482	0	0	0	1,011.00
26/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	11456	10	11	10	0.00
26/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	10971	10	11	10	1,500.00
26/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	2865	2	3	2	1,239.00
26/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	11618	11	12	11	0.00
26/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	708	1	1	1	0.00
26/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	8	0	0	0	0.00
26/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	10	0	0	0	0.00
26/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	7	0	0	0	0.00
26/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	3245	4	3	4	0.00
26/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	7	0	0	0	0.00
26/03/2018	2040 On 02-August-18			Bond Future	8.81	100.9651	101.9715	100.9651	420.00
26/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	11339	10	11	10	0.00
26/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	11264	10	11	10	0.00
26/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	11190	10	11	10	0.00
26/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	364	0	0	0	0.00
26/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	371	0	0	0	0.00
26/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	358	0	0	0	0.00
26/03/2018	2044 On 03-May-18			Bond Future	8.82	100.6445	101.6066	100.6445	26,932.00
26/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	11685	11	12	11	0.00
26/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	11604	11	12	11	0.00
26/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	11523	11	12	11	0.00
26/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	8	0	0	0	0.00
26/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	8	0	0	0	0.00
26/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	7	0	0	0	0.00

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26/03/2018	2044 On 02-August-18			Bond Future	8.86	98.1243	99.1043	98.1243	0.00
26/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	11230	10	11	10	0.00
26/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	11380	11	11	11	0.00
26/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	11305	10	11	10	0.00
26/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	410	1	0	1	0.00
26/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	403	1	0	1	0.00
26/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	417	1	0	1	0.00
26/03/2018	2046 On 03-May-18			Bond Future	126.03	126.0269	126.0294	126.0269	10,874.00
26/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	1911	2	2	2	0.00
26/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	1921	2	2	2	0.00
26/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	1901	2	2	2	0.00
26/03/2018	2046 On 02-August-18			Bond Future	128.37	128.3633	128.3665	128.3633	0.00
26/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	423	0	0	0	0.00
26/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	403	0	0	0	0.00
26/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	413	0	0	0	0.00
26/03/2018	2050 On 03-May-18			Bond Future	135.39	135.3855	135.3881	135.3855	9,788.00
26/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	242	0	0	0	0.00
26/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	222	0	0	0	0.00
26/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	232	0	0	0	0.00
26/03/2018	2050 On 02-August-18			Bond Future	136.17	136.1624	136.1656	136.1624	0.00
26/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00

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26/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	1374	1	1	1	0.00
26/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	1354	1	1	1	0.00
26/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	1364	1	1	1	0.00
26/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	AL37 On 03-May-18			Index Future	593.40	591.9700	593.3960	591.9700	0.00
26/03/2018	AL37 On 02-August-18			Index Future	604.37	602.9170	604.3700	602.9170	0.00
26/03/2018	AL7T On 03-May-18			Index Future	701.02	697.3510	701.0220	697.3510	0.00
26/03/2018	AL7T On 02-August-18			Index Future	713.99	710.2460	713.9860	710.2460	0.00
26/03/2018	ALBI On 03-May-18			Index Future	644.21	639.6600	644.2090	639.6600	811.00
26/03/2018	ALBI On 02-August-18			Index Future	656.12	651.4890	656.1230	651.4890	0.00
26/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C044 On 31-January-44			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
26/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C333 On 15-September-33			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
26/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2018	EL28 On 03-May-18			Bond Future	132.11	132.1097	132.1141	132.1097	0.00
26/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	1066	1	1	1	0.00
26/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	1076	1	1	1	0.00
26/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	1086	1	1	1	0.00
26/03/2018	EL28 On 02-August-18			Bond Future	134.56	134.5588	134.5640	134.5588	0.00
26/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	376	0	0	0	0.00
26/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	386	0	0	0	0.00
26/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	366	0	0	0	0.00
26/03/2018	ES33 On 03-May-18			Bond Future	9.99	81.0486	81.7238	81.0486	9,466.00
26/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	7481	7	7	7	0.00
26/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	7596	7	8	7	0.00
26/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	7538	7	8	7	0.00
26/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
26/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
26/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
26/03/2018	ES33 On 02-August-18			Bond Future	10.07	82.5474	83.2351	82.5474	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
26/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	6619	6	7	6	0.00
26/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	6676	6	7	6	0.00
26/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	6734	6	7	6	0.00
26/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
26/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
26/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
26/03/2018	ES42 On 03-May-18			Bond Future	10.16	84.6647	85.4570	84.6647	7,957.00
26/03/2018	ES42 On 02-August-18			Bond Future	10.23	86.2303	87.0373	86.2303	0.00
26/03/2018	GOVI On 03-May-18			GOVI	640.30	636.0780	640.3020	636.0780	473.00
26/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	500120	46	50	46	0.00
26/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	500320	46	50	46	0.00
26/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	500220	46	50	46	0.00
26/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
26/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
26/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
26/03/2018	GOVI On 02-August-18			GOVI	652.14	647.8410	652.1430	647.8410	0.00
26/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	464330	42	46	42	0.00
26/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	464230	42	46	42	0.00
26/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	464430	42	46	42	0.00
26/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
26/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
26/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
26/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2018	IGOV On 03-May-18			Index Future	261.61	261.3040	261.6090	261.3040	1,124.00
26/03/2018	IGOV On 02-August-18			Index Future	266.46	266.1480	266.4610	266.1480	0.00
26/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
26/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0300	100.0200	100.0300	0.00
26/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.41	100.4300	100.4100	100.4300	0.00
26/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.35	99.3700	99.3500	99.3700	0.00
26/03/2018	IS01 On 20-June-19			Interest Rate Swap	99.94	99.9600	99.9400	99.9600	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
26/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
26/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.5000	98.4900	98.5000	0.00
26/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.79	98.8100	98.7900	98.8100	0.00
26/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.10	99.1200	99.1000	99.1200	0.00
26/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.39	99.4200	99.3900	99.4200	0.00
26/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.69	99.7200	99.6900	99.7200	0.00
26/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.55	100.5700	100.5500	100.5700	0.00
26/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.19	98.2300	98.1900	98.2300	0.00
26/03/2018	IS02 On 22-June-20			Interest Rate Swap	99.96	100.0100	99.9600	100.0100	0.00
26/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.35	95.3900	95.3500	95.3900	0.00
26/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.47	94.5100	94.4700	94.5100	0.00
26/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.55	93.5900	93.5500	93.5900	0.00
26/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.60	93.6600	93.6000	93.6600	0.00
26/03/2018	IS05 On 21-December-21			Interest Rate Swap	95.68	95.7600	95.6800	95.7600	51.00
26/03/2018	IS05 On 15-March-22			Interest Rate Swap	95.71	95.8000	95.7100	95.8000	0.00
26/03/2018	IS05 On 21-June-22			Interest Rate Swap	96.79	96.8900	96.7900	96.8900	0.00
26/03/2018	IS05 On 20-September-22			Interest Rate Swap	98.89	99.0000	98.8900	99.0000	0.00
26/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.05	100.1700	100.0500	100.1700	0.00
26/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.03	95.1500	95.0300	95.1500	0.00
26/03/2018	IS05 On 20-June-23			Interest Rate Swap	99.29	99.4200	99.2900	99.4200	0.00
26/03/2018	IS10 On 17-December-25			Interest Rate Swap	92.36	92.6000	92.3600	92.6000	0.00
26/03/2018	IS10 On 16-March-26			Interest Rate Swap	89.25	89.5000	89.2500	89.5000	0.00
26/03/2018	IS10 On 15-June-26			Interest Rate Swap	87.90	88.1500	87.9000	88.1500	0.00
26/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.00	90.2500	90.0000	90.2500	0.00
26/03/2018	IS10 On 21-December-26			Interest Rate Swap	93.76	94.0100	93.7600	94.0100	0.00
26/03/2018	IS10 On 15-March-27			Interest Rate Swap	92.24	92.4900	92.2400	92.4900	0.00
26/03/2018	IS10 On 21-June-27			Interest Rate Swap	94.26	94.5100	94.2600	94.5100	0.00
26/03/2018	IS10 On 20-September-27			Interest Rate Swap	97.96	98.2000	97.9600	98.2000	0.00
26/03/2018	IS10 On 20-December-27			Interest Rate Swap	98.25	98.4800	98.2500	98.4800	0.00
26/03/2018	IS10 On 22-March-28			Interest Rate Swap	93.35	93.5800	93.3500	93.5800	0.00
26/03/2018	IS10 On 20-June-28			Interest Rate Swap	98.83	99.0600	98.8300	99.0600	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
26/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
26/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
26/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
26/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
26/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
26/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
26/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
26/03/2018	R023 On 03-May-18			Bond Future	7.25	103.1301	103.4408	103.1301	72,768.00
26/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	4038	4	4	4	0.00
26/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	4077	4	4	4	0.00
26/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	4115	4	4	4	0.00
26/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	7509	7	8	7	0.00
26/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
26/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	2	0	0	0	0.00
26/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	2	0	0	0	0.00
26/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	2	0	0	0	0.00
26/03/2018	R035 On 03-May-18			Bond Future	8.63	102.9477	103.8045	102.9477	66,808.00
26/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	10493	10	10	10	0.00
26/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	2418	2	2	2	1,000.00
26/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	5583	5	6	5	0.00
26/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	10568	10	11	10	0.00
26/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	10418	10	10	10	0.00
26/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	14	0	0	0	0.00
26/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	252	0	0	0	1,000.00
26/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	14	0	0	0	0.00
26/03/2018	R035 On 03-May-18	9.91	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
26/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	1345	2	1	2	0.00
26/03/2018	R035 On 02-August-18			Bond Future	8.66	104.8514	105.7242	104.8514	3.00
26/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	7610	7	8	7	0.00
26/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	7733	7	8	7	0.00
26/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	7671	7	8	7	0.00
26/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	1170	1	1	1	0.00
26/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	1188	1	1	1	0.00
26/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	1207	1	1	1	0.00
26/03/2018	R186 On 03-May-18			Bond Future	7.91	119.3786	119.9321	119.3786	192,508.00
26/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	6678	6	7	6	0.00
26/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	8964	8	9	8	1,093.00
26/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	13938	13	14	13	0.00
26/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	6615	6	7	6	0.00
26/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	5176	5	5	5	0.00
26/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	3999	4	4	4	0.00
26/03/2018	R186 On 03-May-18	8.25	Call	Bond Future	2531	2	3	2	0.00
26/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	756	1	1	1	500.00
26/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	8290	8	8	8	0.00
26/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	6178	6	6	6	0.00
26/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	5239	5	5	5	0.00
26/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	11668	11	12	11	0.00
26/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	6553	6	7	6	0.00
26/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	11490	11	11	11	0.00
26/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	3395	3	3	3	0.00
26/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	1301	1	1	1	0.00
26/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	3695	3	4	3	0.00
26/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	3100	3	3	3	0.00
26/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	27	0	0	0	0.00
26/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	76	0	0	0	3,500.00
26/03/2018	R186 On 03-May-18	8.25	Put	Bond Future	248	0	0	0	3,500.00
26/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	1	0	0	0	0.00
26/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	29	0	0	0	0.00
26/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	8	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
26/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	0	0	0	0	3,200.00
26/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	12	0	0	0	4,745.00
26/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	158	0	0	0	500.00
26/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	0	0	0	0	10,640.00
26/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	125	0	0	0	3,500.00
26/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	690	1	1	1	0.00
26/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	98	0	0	0	0.00
26/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	9	0	0	0	0.00
26/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	1162	2	1	2	0.00
26/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	8	0	0	0	0.00
26/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	1	0	0	0	0.00
26/03/2018	R186 On 02-August-18			Bond Future	7.93	116.2860	116.8498	116.2860	291.00
26/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	4214	4	4	4	0.00
26/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	3158	3	3	3	1,470.00
26/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	4164	4	4	4	0.00
26/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	690	1	1	1	1,470.00
26/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	4264	4	4	4	0.00
26/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1048	1	1	1	0.00
26/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	3574	4	4	4	0.00
26/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	704	1	1	1	0.00
26/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	678	1	1	1	0.00
26/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	691	1	1	1	0.00
26/03/2018	R186 On 01-November-18			Bond Future	7.94	118.4631	119.0371	118.4631	0.00
26/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	4546	4	5	4	5,000.00
26/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4868	4	5	4	0.00
26/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	7905	7	8	7	0.00
26/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	4822	4	5	4	0.00
26/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	2515	2	3	2	5,000.00
26/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4915	5	5	5	0.00
26/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	485	1	0	1	5,000.00
26/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1162	1	1	1	0.00
26/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	2401	3	2	3	0.00
26/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1131	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
26/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1147	1	1	1	0.00
26/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1260	1	1	1	0.00
26/03/2018	R197 On 03-May-18			Bond Future	309.33	309.1743	309.3274	309.1743	2,388.00
26/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	4887	5	5	5	0.00
26/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	4867	5	5	5	0.00
26/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	4877	5	5	5	0.00
26/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R202 On 03-May-18			Bond Future	245.87	245.8665	245.8710	245.8665	23,064.00
26/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	830	1	1	1	0.00
26/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	827	1	1	1	0.00
26/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	823	1	1	1	0.00
26/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	2442	2	2	2	0.00
26/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	2429	2	2	2	0.00
26/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	2436	2	2	2	0.00
26/03/2018	R204 On 03-May-18			Bond Future	6.39	104.0382	103.9886	104.0382	21,652.00
26/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	1706	2	2	2	0.00
26/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	1709	2	2	2	0.00
26/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	1703	2	2	2	0.00
26/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	1284	1	1	1	0.00
26/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	1281	1	1	1	0.00
26/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	1278	1	1	1	0.00
26/03/2018	R207 On 03-May-18			Bond Future	6.59	103.2371	103.2941	103.2371	23,494.00
26/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1561	2	2	2	0.00
26/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1545	1	2	1	0.00
26/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1530	1	2	1	0.00
26/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
26/03/2018	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
26/03/2018	R208 On 03-May-18			Bond Future	6.86	100.2263	100.3993	100.2263	35,623.00
26/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2310	2	2	2	0.00
26/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2335	2	2	2	0.00
26/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2360	2	2	2	0.00
26/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	1	0	0	0	0.00
26/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	1	0	0	0	0.00
26/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	1	0	0	0	0.00
26/03/2018	R209 On 03-May-18			Bond Future	8.63	78.3519	79.1160	78.3519	87,230.00
26/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	8494	8	8	8	0.00
26/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	10800	10	11	10	0.00
26/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	9441	9	9	9	0.00
26/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	13801	13	14	13	0.00
26/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	7853	7	8	7	435.00
26/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	7982	7	8	7	0.00
26/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	4910	4	5	4	1,321.00
26/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	8558	8	9	8	0.00
26/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	4196	4	4	4	250.00
26/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	6027	5	6	5	0.00
26/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	2712	2	3	2	1,321.00
26/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	8430	8	8	8	0.00
26/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	6	0	0	0	0.00
26/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	134	0	0	0	0.00
26/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	6	0	0	0	0.00
26/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	2	0	0	0	11,067.00
26/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	37	0	0	0	250.00
26/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	9	0	0	0	250.00
26/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	82	0	0	0	0.00
26/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	362	1	0	1	0.00
26/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	6	0	0	0	0.00
26/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	1	0	0	0	435.00
26/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	10	0	0	0	0.00
26/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	0	0	0	0	435.00
26/03/2018	R209 On 02-August-18			Bond Future	8.66	79.8008	80.5790	79.8008	816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2018	R209 On 02-August-18	9.43	Call	Bond Future	6087	5	6	5	0.00
26/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	14185	13	14	13	0.00
26/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	10609	10	11	10	0.00
26/03/2018	R209 On 02-August-18	8.96	Call	Bond Future	3573	3	4	3	5,000.00
26/03/2018	R209 On 02-August-18	8.83	Call	Bond Future	2961	3	3	3	0.00
26/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	7414	7	7	7	435.00
26/03/2018	R209 On 02-August-18	8.49	Call	Bond Future	1622	1	2	1	500.00
26/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	11588	11	12	11	0.00
26/03/2018	R209 On 02-August-18	9.21	Call	Bond Future	4865	4	5	4	0.00
26/03/2018	R209 On 02-August-18	8.46	Call	Bond Future	1524	1	2	1	5,000.00
26/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	11645	11	12	11	0.00
26/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	11703	11	12	11	0.00
26/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	74	0	0	0	0.00
26/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	78	0	0	0	0.00
26/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	401	1	0	1	0.00
26/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	76	0	0	0	0.00
26/03/2018	R209 On 02-August-18	8.46	Put	Bond Future	3064	4	3	4	0.00
26/03/2018	R209 On 02-August-18	8.96	Put	Bond Future	1377	2	1	2	0.00
26/03/2018	R209 On 02-August-18	8.83	Put	Bond Future	1712	2	2	2	500.00
26/03/2018	R209 On 02-August-18	9.21	Put	Bond Future	895	1	1	1	500.00
26/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	121	0	0	0	435.00
26/03/2018	R209 On 02-August-18	8.49	Put	Bond Future	2931	3	3	3	0.00
26/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	21	0	0	0	435.00
26/03/2018	R209 On 02-August-18	9.43	Put	Bond Future	606	1	1	1	5,000.00
26/03/2018	R209 On 01-November-18			Bond Future	8.69	78.1462	78.9387	78.1462	0.00
26/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	78051	77	78	77	0.00
26/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	78051	77	78	77	0.00
26/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	9383	9	9	9	0.00
26/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	78051	77	78	77	0.00
26/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	6028	5	6	5	0.00
26/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	9225	9	9	9	0.00
26/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	12598	12	13	12	0.00
26/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	221	0	0	0	0.00
26/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	651	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
26/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	621	1	1	1	0.00
26/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	1388	2	1	2	0.00
26/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R210 On 03-May-18			Bond Future	191.65	191.6455	191.6478	191.6455	2,159.00
26/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	188	0	0	0	0.00
26/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	198	0	0	0	0.00
26/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	208	0	0	0	0.00
26/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R212 On 03-May-18			Bond Future	156.24	156.2429	156.2429	156.2429	4,755.00
26/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1963	2	2	2	0.00
26/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1943	2	2	2	0.00
26/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1953	2	2	2	0.00
26/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
26/03/2018	R213 On 03-May-18			Bond Future	8.39	89.8756	90.5301	89.8756	44,803.00
26/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	7927	7	8	7	0.00
26/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	7990	7	8	7	0.00
26/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	8053	7	8	7	0.00
26/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	5	0	0	0	0.00
26/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	6	0	0	0	0.00
26/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	5	0	0	0	0.00
26/03/2018	R213 On 02-August-18			Bond Future	8.41	91.5376	92.2043	91.5376	1.00
26/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	5175	5	5	5	0.00
26/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	5121	5	5	5	0.00
26/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	5067	5	5	5	0.00
26/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	682	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
26/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	694	1	1	1	0.00
26/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	669	1	1	1	0.00
26/03/2018	R214 On 03-May-18			Bond Future	8.75	78.3363	79.1497	78.3363	46,749.00
26/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	9046	8	9	8	0.00
26/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	9112	8	9	8	0.00
26/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	8980	8	9	8	0.00
26/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	8	0	0	0	0.00
26/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	7	0	0	0	0.00
26/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	7	0	0	0	0.00
26/03/2018	R248 On 03-May-18			Bond Future	8.78	100.2691	101.3233	100.2691	90,984.00
26/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	12124	11	12	11	0.00
26/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	12040	11	12	11	0.00
26/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	11957	11	12	11	0.00
26/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	9	0	0	0	0.00
26/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	9	0	0	0	0.00
26/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	8	0	0	0	0.00