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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/02/2018 TO: 16/02/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	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
16/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	2025 On 03-May-18			Bond Future	132.27	132.0272	132.2683	132.0272	1,033.00
16/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	942	1	1	1	0.00
16/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	932	1	1	1	0.00
16/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	952	1	1	1	0.00
16/02/2018	2025 On 02-August-18			Bond Future	133.34	133.0968	133.3433	133.0968	0.00
16/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3317	4	3	4	0.00
16/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3327	4	3	4	0.00
16/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3307	4	3	4	0.00
16/02/2018	2029 On 03-May-18			Bond Future	100.68	100.3953	100.6844	100.3953	1,370.00
16/02/2018	2029 On 02-August-18			Bond Future	102.55	102.2583	102.5534	102.2583	0.00
16/02/2018	2030 On 03-May-18			Bond Future	8.63	96.5636	97.5409	96.5636	90,336.00
16/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6185	5	6	5	0.00
16/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	6298	5	6	5	0.00
16/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	6241	5	6	5	0.00
16/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	346	0	0	0	0.00
16/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	338	0	0	0	0.00
16/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	354	1	0	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
16/02/2018	2030 On 02-August-18			Bond Future	8.67	94.3442	95.3402	94.3442	127.00
16/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6428	6	6	6	0.00
16/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2724	2	3	2	7,850.00
16/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	4043	3	4	3	7,850.00
16/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	6478	6	6	6	0.00
16/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	6627	6	7	6	0.00
16/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6379	6	6	6	0.00
16/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1086	1	1	1	7,850.00
16/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1129	1	1	1	0.00
16/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1159	1	1	1	0.00
16/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	2392	3	2	3	0.00
16/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1144	1	1	1	0.00
16/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	3842	4	4	4	0.00
16/02/2018	2032 On 03-May-18			Bond Future	8.85	95.0799	96.1356	95.0799	63,028.00
16/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	6399	5	6	5	0.00
16/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	6463	6	6	6	0.00
16/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	6527	6	7	6	0.00
16/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	153	0	0	0	0.00
16/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	163	0	0	0	0.00
16/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	158	0	0	0	0.00
16/02/2018	2032 On 02-August-18			Bond Future	8.89	96.8384	97.9143	96.8384	2.00
16/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	6517	6	7	6	0.00
16/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	6462	6	6	6	0.00
16/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	6406	6	6	6	0.00
16/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	797	1	1	1	0.00
16/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	811	1	1	1	0.00
16/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	784	1	1	1	0.00
16/02/2018	2033 On 03-May-18			Bond Future	104.22	103.4248	104.2157	103.4248	6,055.00
16/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3474	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
16/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3484	4	3	4	0.00
16/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3494	4	3	4	0.00
16/02/2018	2033 On 02-August-18			Bond Future	106.15	105.3440	106.1503	105.3440	0.00
16/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3780	5	4	5	0.00
16/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3790	5	4	5	0.00
16/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3770	5	4	5	0.00
16/02/2018	2037 On 03-May-18			Bond Future	9.12	95.5726	96.7459	95.5726	44,874.00
16/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	7069	6	7	6	0.00
16/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	7209	6	7	6	0.00
16/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	7139	6	7	6	0.00
16/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	208	0	0	0	0.00
16/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	214	0	0	0	0.00
16/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	202	0	0	0	0.00
16/02/2018	2037 On 02-August-18			Bond Future	9.17	93.0844	94.2800	93.0844	731.00
16/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	7243	6	7	6	0.00
16/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	7303	6	7	6	0.00
16/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	7364	6	7	6	0.00
16/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	939	1	1	1	0.00
16/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	970	1	1	1	0.00
16/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	954	1	1	1	0.00
16/02/2018	2038 On 03-May-18			Bond Future	126.43	125.4488	126.4288	125.4488	8,991.00
16/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	5861	7	6	7	0.00
16/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	5841	7	6	7	0.00
16/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	5851	7	6	7	0.00
16/02/2018	2038 On 02-August-18			Bond Future	127.22	126.2239	127.2227	126.2239	0.00
16/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00

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16/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	7307	8	7	8	0.00
16/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	7317	8	7	8	0.00
16/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	7327	8	7	8	0.00
16/02/2018	2040 On 03-May-18			Bond Future	9.15	99.4970	101.0017	99.4970	39,680.00
16/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	8185	7	8	7	0.00
16/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	8110	7	8	7	0.00
16/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	1515	1	2	1	1,500.00
16/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	7661	6	8	6	1,500.00
16/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	8260	7	8	7	0.00
16/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	2900	4	3	4	0.00
16/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	204	0	0	0	0.00
16/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	243	0	0	0	0.00
16/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	198	0	0	0	0.00
16/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	192	0	0	0	0.00
16/02/2018	2040 On 02-August-18			Bond Future	9.19	96.8310	98.3643	96.8310	420.00
16/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	8339	7	8	7	0.00
16/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	8274	7	8	7	0.00
16/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	8208	7	8	7	0.00
16/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	981	1	1	1	0.00
16/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	997	1	1	1	0.00
16/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	966	1	1	1	0.00
16/02/2018	2044 On 03-May-18			Bond Future	9.17	96.5982	98.2306	96.5982	23,424.00
16/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	8496	7	8	7	0.00
16/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	8421	7	8	7	0.00
16/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	8345	7	8	7	0.00
16/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	201	0	0	0	0.00
16/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	207	0	0	0	0.00
16/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	195	0	0	0	0.00
16/02/2018	2044 On 02-August-18			Bond Future	9.21	94.0038	95.6671	94.0038	0.00
16/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	8399	7	8	7	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
16/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	8532	7	9	7	0.00
16/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	8466	7	8	7	0.00
16/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	1007	1	1	1	0.00
16/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	991	1	1	1	0.00
16/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	1023	1	1	1	0.00
16/02/2018	2046 On 03-May-18			Bond Future	118.73	116.8846	118.7341	116.8846	10,874.00
16/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	9206	11	9	11	0.00
16/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	9216	11	9	11	0.00
16/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	9196	11	9	11	0.00
16/02/2018	2046 On 02-August-18			Bond Future	120.94	119.0536	120.9380	119.0536	0.00
16/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	7852	10	8	10	0.00
16/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	7832	10	8	10	0.00
16/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	7842	10	8	10	0.00
16/02/2018	2050 On 03-May-18			Bond Future	125.13	124.0662	125.1335	124.0662	9,738.00
16/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	10496	12	10	12	0.00
16/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	10476	12	10	12	0.00
16/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	10486	12	10	12	0.00
16/02/2018	2050 On 02-August-18			Bond Future	125.72	124.6357	125.7236	124.6357	0.00
16/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	11816	13	12	13	0.00
16/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	11796	13	12	13	0.00

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16/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	11806	13	12	13	0.00
16/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	AL37 On 03-May-18			Index Future	590.23	588.5450	590.2290	588.5450	0.00
16/02/2018	AL37 On 02-August-18			Index Future	601.15	599.4320	601.1510	599.4320	0.00
16/02/2018	AL7T On 03-May-18			Index Future	690.10	684.9750	690.1020	684.9750	0.00
16/02/2018	AL7T On 02-August-18			Index Future	702.87	697.6450	702.8720	697.6450	0.00
16/02/2018	ALBI On 03-May-18			Index Future	628.60	622.1100	628.5950	622.1100	824.00
16/02/2018	ALBI On 02-August-18			Index Future	640.23	633.6180	640.2270	633.6180	0.00
16/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	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
16/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	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
16/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2018	EL28 On 03-May-18			Bond Future	129.28	128.7160	129.2792	128.7160	0.00
16/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
16/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
16/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
16/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3901	4	4	4	0.00
16/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3911	4	4	4	0.00
16/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3921	4	4	4	0.00
16/02/2018	EL28 On 02-August-18			Bond Future	131.68	131.1043	131.6789	131.1043	0.00
16/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3261	4	3	4	0.00
16/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3271	4	3	4	0.00
16/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3251	4	3	4	0.00
16/02/2018	ES33 On 03-May-18			Bond Future	10.45	77.8674	78.7400	77.8674	9,466.00
16/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4497	4	4	4	0.00
16/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4612	4	5	4	0.00
16/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4554	4	5	4	0.00
16/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
16/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
16/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
16/02/2018	ES33 On 02-August-18			Bond Future	10.54	79.3077	80.1969	79.3077	0.00
16/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3580	3	4	3	0.00
16/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3638	3	4	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
16/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3696	3	4	3	0.00
16/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/02/2018	ES42 On 03-May-18			Bond Future	10.57	81.1598	82.3594	81.1598	7,957.00
16/02/2018	ES42 On 02-August-18			Bond Future	10.66	82.6608	83.8831	82.6608	0.00
16/02/2018	GOVI On 03-May-18			GOVI	626.41	620.2650	626.4050	620.2650	607.00
16/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	361150	30	36	30	0.00
16/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	361350	30	36	30	0.00
16/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	361250	30	36	30	0.00
16/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
16/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
16/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
16/02/2018	GOVI On 02-August-18			GOVI	638.00	631.7390	637.9960	631.7390	0.00
16/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	322860	26	32	26	0.00
16/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	322760	26	32	26	0.00
16/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	322960	26	32	26	0.00
16/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2018	IGOV On 03-May-18			Index Future	252.50	251.2310	252.5000	251.2310	1,146.00
16/02/2018	IGOV On 02-August-18			Index Future	257.19	255.8930	257.1880	255.8930	0.00
16/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
16/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
16/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
16/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4300	100.4200	100.4300	0.00
16/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.39	99.4200	99.3900	99.4200	0.00
16/02/2018	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
16/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5800	98.5800	98.5800	0.00
16/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
16/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8100	98.8000	98.8100	0.00
16/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.14	99.1700	99.1400	99.1700	0.00
16/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4900	99.4500	99.4900	0.00
16/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.78	99.8300	99.7800	99.8300	0.00
16/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.7200	100.6600	100.7200	0.00
16/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.34	98.4200	98.3400	98.4200	0.00
16/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.60	95.7600	95.6000	95.7600	0.00
16/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.76	94.9400	94.7600	94.9400	0.00
16/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.87	94.0800	93.8700	94.0800	0.00
16/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.97	94.2100	93.9700	94.2100	0.00
16/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.10	96.3600	96.1000	96.3600	51.00
16/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.18	96.4700	96.1800	96.4700	0.00
16/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.31	97.6200	97.3100	97.6200	0.00
16/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.46	99.8000	99.4600	99.8000	0.00
16/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.66	101.0200	100.6600	101.0200	0.00
16/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.70	96.0900	95.7000	96.0900	0.00
16/02/2018	IS10 On 17-December-25			Interest Rate Swap	93.41	94.0000	93.4100	94.0000	0.00
16/02/2018	IS10 On 16-March-26			Interest Rate Swap	90.34	90.9500	90.3400	90.9500	0.00
16/02/2018	IS10 On 15-June-26			Interest Rate Swap	89.03	89.6600	89.0300	89.6600	0.00
16/02/2018	IS10 On 21-September-26			Interest Rate Swap	91.16	91.7900	91.1600	91.7900	0.00
16/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.93	95.5600	94.9300	95.5600	0.00
16/02/2018	IS10 On 15-March-27			Interest Rate Swap	93.44	94.0900	93.4400	94.0900	0.00
16/02/2018	IS10 On 21-June-27			Interest Rate Swap	95.49	96.1400	95.4900	96.1400	0.00
16/02/2018	IS10 On 20-September-27			Interest Rate Swap	99.20	99.8500	99.2000	99.8500	0.00
16/02/2018	IS10 On 20-December-27			Interest Rate Swap	99.52	100.1800	99.5200	100.1800	0.00
16/02/2018	IS10 On 22-March-28			Interest Rate Swap	94.69	95.3800	94.6900	95.3800	0.00
16/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/02/2018	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
16/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
16/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	2,500.00
16/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
16/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
16/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
16/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
16/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	35,000.00
16/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
16/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
16/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
16/02/2018	R023 On 03-May-18			Bond Future	7.43	102.3887	102.7259	102.3887	66,216.00
16/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3364	3	3	3	0.00
16/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3401	3	3	3	0.00
16/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3438	3	3	3	0.00
16/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6794	6	7	6	0.00
16/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
16/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	40	0	0	0	0.00
16/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	39	0	0	0	0.00
16/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	42	0	0	0	0.00
16/02/2018	R035 On 03-May-18			Bond Future	9.02	99.1874	100.3560	99.1874	61,024.00
16/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	7535	7	8	7	0.00
16/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	7600	7	8	7	0.00
16/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	7469	7	7	7	0.00
16/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	514	1	1	1	0.00
16/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	504	1	1	1	0.00
16/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	493	1	0	1	0.00
16/02/2018	R035 On 02-August-18			Bond Future	9.07	101.0222	102.2130	101.0222	3.00
16/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	5610	5	6	5	0.00
16/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	5702	5	6	5	0.00
16/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	5656	5	6	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
16/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	2650	3	3	3	0.00
16/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	2684	3	3	3	0.00
16/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	2717	3	3	3	0.00
16/02/2018	R186 On 03-May-18			Bond Future	8.13	117.6586	118.4186	117.6586	189,261.00
16/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5289	5	5	5	0.00
16/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	7484	7	7	7	1,120.00
16/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	12425	12	12	12	0.00
16/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5231	5	5	5	0.00
16/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	3927	3	4	3	0.00
16/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10159	9	10	9	0.00
16/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	6827	6	7	6	0.00
16/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	3982	3	4	3	0.00
16/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	4826	4	5	4	0.00
16/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5173	4	5	4	0.00
16/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	957	1	1	1	4,745.00
16/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	9982	9	10	9	0.00
16/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2450	2	2	2	4,745.00
16/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	284	0	0	0	3,500.00
16/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	293	0	0	0	0.00
16/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	52	0	0	0	0.00
16/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	137	0	0	0	0.00
16/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	174	0	0	0	4,745.00
16/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	5	0	0	0	3,200.00
16/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	5	0	0	0	10,640.00
16/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	693	1	1	1	0.00
16/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	142	0	0	0	0.00
16/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1859	2	2	2	0.00
16/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	133	0	0	0	0.00
16/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	34	0	0	0	0.00
16/02/2018	R186 On 02-August-18			Bond Future	8.16	114.5346	115.3094	114.5346	191.00
16/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3321	3	3	3	0.00
16/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2460	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
16/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3279	3	3	3	0.00
16/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	577	0	1	0	1,470.00
16/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3363	3	3	3	0.00
16/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1890	2	2	2	0.00
16/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	5002	6	5	6	0.00
16/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1360	2	1	2	0.00
16/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1316	2	1	2	0.00
16/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1338	2	1	2	0.00
16/02/2018	R186 On 01-November-18			Bond Future	8.19	116.6913	117.4807	116.6913	0.00
16/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3701	3	4	3	5,000.00
16/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3975	3	4	3	0.00
16/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	6684	6	7	6	0.00
16/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3935	3	4	3	0.00
16/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2040	2	2	2	5,000.00
16/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4015	4	4	4	0.00
16/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	820	1	1	1	5,000.00
16/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1832	2	2	2	0.00
16/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3483	4	3	4	0.00
16/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1788	2	2	2	0.00
16/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1810	2	2	2	0.00
16/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1971	2	2	2	0.00
16/02/2018	R197 On 03-May-18			Bond Future	303.58	301.9442	303.5767	301.9442	2,388.00
16/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
16/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
16/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
16/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	873	3	1	3	0.00
16/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	883	3	1	3	0.00
16/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	863	2	1	2	0.00
16/02/2018	R202 On 03-May-18			Bond Future	237.63	237.6483	237.6258	237.6483	23,050.00
16/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	75	0	0	0	0.00
16/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	75	0	0	0	0.00
16/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	75	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
16/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	9939	10	10	10	0.00
16/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	9920	10	10	10	0.00
16/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	9929	10	10	10	0.00
16/02/2018	R204 On 03-May-18			Bond Future	6.66	103.8228	103.8249	103.8228	22,580.00
16/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	268	0	0	0	0.00
16/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	274	0	0	0	0.00
16/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	262	0	0	0	0.00
16/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	7	0	0	0	0.00
16/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	7	0	0	0	0.00
16/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	6	0	0	0	0.00
16/02/2018	R207 On 03-May-18			Bond Future	6.65	103.0437	103.1851	103.0437	47,558.00
16/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1453	1	1	1	0.00
16/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1437	1	1	1	0.00
16/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1422	1	1	1	0.00
16/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	0	0	0.00
16/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	0	0	0.00
16/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	0	0	0.00
16/02/2018	R208 On 03-May-18			Bond Future	6.97	99.8891	100.1237	99.8891	35,947.00
16/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2049	2	2	2	0.00
16/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2073	2	2	2	0.00
16/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2098	2	2	2	0.00
16/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	14	0	0	0	0.00
16/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	13	0	0	0	0.00
16/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	15	0	0	0	0.00
16/02/2018	R209 On 03-May-18			Bond Future	9.01	75.3225	76.3095	75.3225	79,229.00
16/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	5867	5	6	5	0.00
16/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	8051	7	8	7	0.00
16/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	6750	6	7	6	0.00
16/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	11002	10	11	10	0.00
16/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	5286	4	5	4	435.00
16/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	5401	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
16/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	2862	2	3	2	1,321.00
16/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	5926	5	6	5	0.00
16/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	5809	5	6	5	0.00
16/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	2353	2	2	2	250.00
16/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	3726	3	4	3	0.00
16/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	1416	1	1	1	1,321.00
16/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	191	0	0	0	0.00
16/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	1098	2	1	2	0.00
16/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	180	0	0	0	0.00
16/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	118	0	0	0	11,067.00
16/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	544	1	1	1	250.00
16/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	235	0	0	0	250.00
16/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	840	1	1	1	0.00
16/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1872	2	2	2	0.00
16/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	186	0	0	0	0.00
16/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	59	0	0	0	435.00
16/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	249	0	0	0	0.00
16/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	7	0	0	0	435.00
16/02/2018	R209 On 02-August-18			Bond Future	9.05	76.7156	77.7214	76.7156	816.00
16/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	11423	10	11	10	0.00
16/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	8040	7	8	7	0.00
16/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	5183	4	5	4	435.00
16/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	8957	8	9	8	0.00
16/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	9011	8	9	8	0.00
16/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	9065	8	9	8	0.00
16/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	294	0	0	0	0.00
16/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	1028	1	1	1	0.00
16/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	304	0	0	0	0.00
16/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	299	0	0	0	0.00
16/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	410	1	0	1	435.00
16/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	116	0	0	0	435.00
16/02/2018	R209 On 01-November-18			Bond Future	9.09	75.0113	76.0360	75.0113	0.00
16/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75148	74	75	74	0.00
16/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75148	74	75	74	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
16/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	7047	6	7	6	0.00
16/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75148	74	75	74	0.00
16/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	4230	4	4	4	0.00
16/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	10023	9	10	9	0.00
16/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	6903	6	7	6	0.00
16/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1233	1	1	1	255.00
16/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	549	1	1	1	0.00
16/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1188	1	1	1	255.00
16/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	2493	3	2	3	0.00
16/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R210 On 03-May-18			Bond Future	187.52	186.7103	187.5207	186.7103	2,159.00
16/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
16/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
16/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
16/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3929	5	4	5	0.00
16/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3919	5	4	5	0.00
16/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3939	5	4	5	0.00
16/02/2018	R212 On 03-May-18			Bond Future	154.35	154.0820	154.3519	154.0820	4,755.00
16/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	72	0	0	0	0.00
16/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	52	0	0	0	0.00
16/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	62	0	0	0	0.00
16/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
16/02/2018	R213 On 03-May-18			Bond Future	8.70	87.3264	88.2845	87.3264	45,358.00
16/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	5824	5	6	5	0.00
16/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	5882	5	6	5	0.00
16/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	5941	5	6	5	0.00
16/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	139	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
16/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	148	0	0	0	0.00
16/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	143	0	0	0	0.00
16/02/2018	R213 On 02-August-18			Bond Future	8.74	88.9418	89.9182	88.9418	1.00
16/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	3719	3	4	3	0.00
16/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	3675	3	4	3	0.00
16/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	3632	3	4	3	0.00
16/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1522	2	2	2	0.00
16/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1545	2	2	2	0.00
16/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1499	2	1	2	0.00
16/02/2018	R214 On 03-May-18			Bond Future	9.12	74.9858	76.2178	74.9858	47,218.00
16/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	6289	5	6	5	0.00
16/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	6350	5	6	5	0.00
16/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	6228	5	6	5	0.00
16/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	188	0	0	0	0.00
16/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	182	0	0	0	0.00
16/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	177	0	0	0	0.00
16/02/2018	R248 On 03-May-18			Bond Future	9.14	95.9929	97.6811	95.9929	91,985.00
16/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	8679	7	9	7	0.00
16/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	8601	7	9	7	0.00
16/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	8523	7	9	7	0.00
16/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	212	0	0	0	0.00
16/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	218	0	0	0	0.00
16/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	205	0	0	0	0.00