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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	2025 On 03-May-18			Bond Future	132.50	132.2538	132.4958	132.2538	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	714	1	714	1	0.00
20/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	704	1	704	1	0.00
20/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	724	1	724	1	0.00
20/02/2018	2025 On 02-August-18			Bond Future	133.57	133.3280	133.5746	133.3280	0.00
20/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	3085	3	3085	3	0.00
20/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	3095	3	3095	3	0.00
20/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	3075	3	3075	3	0.00
20/02/2018	2029 On 03-May-18			Bond Future	101.06	100.6737	101.0642	100.6737	1,370.00
20/02/2018	2029 On 02-August-18			Bond Future	102.94	102.5421	102.9400	102.5421	0.00
20/02/2018	2030 On 03-May-18			Bond Future	8.57	97.8341	8.5714	97.8341	90,336.00
20/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6656	6	6656	6	0.00
20/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	6768	7	6768	7	0.00
20/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	6712	6	6712	6	0.00
20/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	411	0	411	0	0.00
20/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	402	0	402	0	0.00
20/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	420	0	420	0	0.00
20/02/2018	2030 On 02-August-18			Bond Future	8.61	95.6391	8.6103	95.6391	127.00
20/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	7161	7	7161	7	0.00
20/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	3331	3	3331	3	7,850.00
20/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	4711	4	4711	4	7,850.00
20/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	7353	7	7353	7	0.00
20/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	7208	7	7208	7	0.00
20/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	7113	7	7113	7	0.00
20/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	1398	1	1398	1	7,850.00
20/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	1446	1	1446	1	0.00
20/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	1479	1	1479	1	0.00
20/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	2647	2	2647	2	0.00
20/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	1463	1	1463	1	0.00

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20/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	4035	4	4035	4	0.00
20/02/2018	2032 On 03-May-18			Bond Future	8.79	96.5319	8.7878	96.5319	63,028.00
20/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	6792	7	6792	7	0.00
20/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	6857	7	6857	7	0.00
20/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	6923	7	6923	7	0.00
20/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	109	0	109	0	0.00
20/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	117	0	117	0	0.00
20/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	113	0	113	0	0.00
20/02/2018	2032 On 02-August-18			Bond Future	8.83	98.3183	8.8271	98.3183	2.00
20/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	6861	7	6861	7	0.00
20/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	6804	7	6804	7	0.00
20/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	6746	7	6746	7	0.00
20/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	691	1	691	1	0.00
20/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	703	1	703	1	0.00
20/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	679	1	679	1	0.00
20/02/2018	2033 On 03-May-18			Bond Future	104.46	104.2050	104.4637	104.2050	6,055.00
20/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3226	3	3226	3	0.00
20/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3236	3	3236	3	0.00
20/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3246	4	3246	4	0.00
20/02/2018	2033 On 02-August-18			Bond Future	106.40	106.1389	106.4026	106.1389	0.00
20/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3527	4	3527	4	0.00
20/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3537	4	3537	4	0.00
20/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3517	4	3517	4	0.00
20/02/2018	2037 On 03-May-18			Bond Future	9.07	97.0996	9.0717	97.0996	44,874.00
20/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	7420	7	7420	7	0.00
20/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	7561	8	7561	8	0.00
20/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	7490	7	7490	7	0.00
20/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	157	0	157	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
20/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	162	0	162	0	0.00
20/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	152	0	152	0	0.00
20/02/2018	2037 On 02-August-18			Bond Future	9.12	94.6406	9.1174	94.6406	731.00
20/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	7546	8	7546	8	0.00
20/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	7608	8	7608	8	0.00
20/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	7669	8	7669	8	0.00
20/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	835	1	835	1	0.00
20/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	863	1	863	1	0.00
20/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	849	1	849	1	0.00
20/02/2018	2038 On 03-May-18			Bond Future	127.20	125.8199	127.2041	125.8199	8,991.00
20/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	5086	6	5086	6	0.00
20/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	5066	6	5066	6	0.00
20/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	5076	6	5076	6	0.00
20/02/2018	2038 On 02-August-18			Bond Future	128.01	126.6020	128.0121	126.6020	0.00
20/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	6518	8	6518	8	0.00
20/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	6528	8	6528	8	0.00
20/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	6538	8	6538	8	0.00
20/02/2018	2040 On 03-May-18			Bond Future	9.14	101.3380	9.1367	101.3380	39,989.00
20/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	8260	8	8260	8	0.00
20/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	8184	8	8184	8	0.00
20/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	7731	8	7731	8	1,500.00
20/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	1502	2	1502	2	1,500.00
20/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	8335	9	8335	9	0.00
20/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	2784	3	2784	3	0.00
20/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	175	0	175	0	0.00
20/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	211	0	211	0	0.00
20/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	170	0	170	0	0.00
20/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	165	0	165	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
20/02/2018	2040 On 02-August-18			Bond Future	9.18	98.7072	9.1824	98.7072	420.00
20/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	8396	9	8396	9	0.00
20/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	8330	9	8330	9	0.00
20/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	8264	8	8264	8	0.00
20/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	932	1	932	1	0.00
20/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	947	1	947	1	0.00
20/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	917	1	917	1	0.00
20/02/2018	2044 On 03-May-18			Bond Future	9.17	98.5748	9.1655	98.5748	23,424.00
20/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	8483	9	8483	9	0.00
20/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	8406	9	8406	9	0.00
20/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	8330	9	8330	9	0.00
20/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	178	0	178	0	0.00
20/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	184	0	184	0	0.00
20/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	173	0	173	0	0.00
20/02/2018	2044 On 02-August-18			Bond Future	9.21	96.0180	9.2096	96.0180	0.00
20/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	8376	9	8376	9	0.00
20/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	8509	9	8509	9	0.00
20/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	8443	9	8443	9	0.00
20/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	975	1	975	1	0.00
20/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	960	1	960	1	0.00
20/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	991	1	991	1	0.00
20/02/2018	2046 On 03-May-18			Bond Future	120.37	118.7222	120.3690	118.7222	10,874.00
20/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	7571	9	7571	9	0.00
20/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	7581	9	7581	9	0.00
20/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	7561	9	7561	9	0.00
20/02/2018	2046 On 02-August-18			Bond Future	122.60	120.9254	122.6030	120.9254	0.00
20/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	6187	8	6187	8	0.00
20/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	6167	8	6167	8	0.00

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20/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	6177	8	6177	8	0.00
20/02/2018	2050 On 03-May-18			Bond Future	127.58	125.8016	127.5815	125.8016	9,738.00
20/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	8048	10	8048	10	0.00
20/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	8028	10	8028	10	0.00
20/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	8038	10	8038	10	0.00
20/02/2018	2050 On 02-August-18			Bond Future	128.22	126.4035	128.2166	126.4035	0.00
20/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	9323	11	9323	11	0.00
20/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	9303	11	9303	11	0.00
20/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	9313	11	9313	11	0.00
20/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	AL37 On 03-May-18			Index Future	590.25	590.4570	590.2520	590.4570	0.00
20/02/2018	AL37 On 02-August-18			Index Future	601.18	601.3870	601.1790	601.3870	0.00
20/02/2018	AL7T On 03-May-18			Index Future	691.54	691.5940	691.5380	691.5940	0.00
20/02/2018	AL7T On 02-August-18			Index Future	704.34	704.3950	704.3410	704.3950	0.00
20/02/2018	ALBI On 03-May-18			Index Future	629.79	630.3250	629.7890	630.3250	818.00
20/02/2018	ALBI On 02-August-18			Index Future	641.45	641.9920	641.4490	641.9920	0.00
20/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2018	EL28 On 03-May-18			Bond Future	129.83	129.2677	129.8338	129.2677	0.00
20/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
20/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
20/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
20/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3346	4	3346	4	0.00
20/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3356	4	3356	4	0.00
20/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3366	4	3366	4	0.00
20/02/2018	EL28 On 02-August-18			Bond Future	132.24	131.6666	132.2434	131.6666	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
20/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2697	3	2697	3	0.00
20/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2707	3	2707	3	0.00
20/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2687	3	2687	3	0.00
20/02/2018	ES33 On 03-May-18			Bond Future	10.41	79.0049	10.4102	79.0049	9,466.00
20/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4768	5	4768	5	0.00
20/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4883	5	4883	5	0.00
20/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4826	5	4826	5	0.00
20/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
20/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
20/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
20/02/2018	ES33 On 02-August-18			Bond Future	10.50	80.4670	10.4973	80.4670	0.00
20/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3857	4	3857	4	0.00
20/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3915	4	3915	4	0.00
20/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3973	4	3973	4	0.00
20/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
20/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
20/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
20/02/2018	ES42 On 03-May-18			Bond Future	10.56	82.6301	10.5594	82.6301	7,957.00
20/02/2018	ES42 On 02-August-18			Bond Future	10.64	84.1591	10.6431	84.1591	0.00
20/02/2018	GOVI On 03-May-18			GOVI	627.48	628.0150	627.4760	628.0150	616.00
20/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	371860	38	371860	38	0.00
20/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	372060	38	372060	38	0.00
20/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	371960	38	371960	38	0.00
20/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
20/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
20/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
20/02/2018	GOVI On 02-August-18			GOVI	639.09	639.6400	639.0930	639.6400	0.00
20/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	333830	34	333830	34	0.00
20/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	333730	34	333730	34	0.00
20/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	333930	34	333930	34	0.00
20/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	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
20/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
20/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
20/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2018	IGOV On 03-May-18			Index Future	253.99	252.6420	253.9900	252.6420	1,146.00
20/02/2018	IGOV On 02-August-18			Index Future	258.71	257.3320	258.7050	257.3320	0.00
20/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
20/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.8900	99.9000	99.8900	0.00
20/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
20/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.42	100.4200	100.4200	100.4200	0.00
20/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.3900	99.4000	99.3900	0.00
20/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
20/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
20/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
20/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.80	98.8000	98.8000	98.8000	0.00
20/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.16	99.1500	99.1600	99.1500	0.00
20/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4500	99.4600	99.4500	0.00
20/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.79	99.7700	99.7900	99.7700	0.00
20/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.66	100.6500	100.6600	100.6500	0.00
20/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.33	98.3300	98.3300	98.3300	0.00
20/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.58	95.6000	95.5800	95.6000	0.00
20/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.73	94.7500	94.7300	94.7500	0.00
20/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.85	93.8700	93.8500	93.8700	0.00
20/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.94	93.9700	93.9400	93.9700	0.00
20/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.07	96.0900	96.0700	96.0900	51.00
20/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.13	96.1600	96.1300	96.1600	0.00
20/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.25	97.2700	97.2500	97.2700	0.00
20/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.39	99.4000	99.3900	99.4000	0.00
20/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.58	100.5900	100.5800	100.5900	0.00
20/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.59	95.6100	95.5900	95.6100	0.00
20/02/2018	IS10 On 17-December-25			Interest Rate Swap	93.30	93.3000	93.3000	93.3000	0.00
20/02/2018	IS10 On 16-March-26			Interest Rate Swap	90.24	90.2400	90.2400	90.2400	0.00
20/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.92	88.9200	88.9200	88.9200	0.00
20/02/2018	IS10 On 21-September-26			Interest Rate Swap	91.04	91.0500	91.0400	91.0500	0.00
20/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.80	94.8200	94.8000	94.8200	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
20/02/2018	IS10 On 15-March-27			Interest Rate Swap	93.32	93.3300	93.3200	93.3300	0.00
20/02/2018	IS10 On 21-June-27			Interest Rate Swap	95.36	95.3700	95.3600	95.3700	0.00
20/02/2018	IS10 On 20-September-27			Interest Rate Swap	99.07	99.0900	99.0700	99.0900	0.00
20/02/2018	IS10 On 20-December-27			Interest Rate Swap	99.39	99.4000	99.3900	99.4000	0.00
20/02/2018	IS10 On 22-March-28			Interest Rate Swap	94.55	94.5600	94.5500	94.5600	0.00
20/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.13	92.9800	7.1300	92.9800	0.00
20/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.10	93.0500	7.1000	93.0500	2,500.00
20/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.97	93.0600	6.9700	93.0600	0.00
20/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.85	93.0800	6.8500	93.0800	0.00
20/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.76	93.1200	6.7600	93.1200	0.00
20/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.73	93.0700	6.7300	93.0700	35,000.00
20/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.76	93.0000	6.7600	93.0000	0.00
20/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.81	92.9200	6.8100	92.9200	0.00
20/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.88	92.8300	6.8800	92.8300	0.00
20/02/2018	R023 On 03-May-18			Bond Future	7.42	102.7882	7.4215	102.7882	66,216.00
20/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3378	3	3378	3	0.00
20/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3415	3	3415	3	0.00
20/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3452	3	3452	3	0.00
20/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6814	7	6814	7	0.00
20/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
20/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	34	0	34	0	0.00
20/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	33	0	33	0	0.00
20/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	36	0	36	0	0.00
20/02/2018	R035 On 03-May-18			Bond Future	8.98	100.7517	8.9832	100.7517	61,024.00
20/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	7706	8	7706	8	0.00
20/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	1603	2	1603	2	1,000.00
20/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	3693	4	3693	4	0.00
20/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	7773	8	7773	8	0.00
20/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	7638	8	7638	8	0.00
20/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	327	0	327	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
20/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	1454	2	1454	2	1,000.00
20/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	319	0	319	0	0.00
20/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	310	0	310	0	0.00
20/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	3623	4	3623	4	0.00
20/02/2018	R035 On 02-August-18			Bond Future	9.02	102.6163	9.0243	102.6163	3.00
20/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	5739	6	5739	6	0.00
20/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	5841	6	5841	6	0.00
20/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	5789	6	5789	6	0.00
20/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	2425	2	2425	2	0.00
20/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	2454	3	2454	3	0.00
20/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	2483	3	2483	3	0.00
20/02/2018	R186 On 03-May-18			Bond Future	8.11	118.6271	8.1132	118.6271	192,829.00
20/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5406	5	5406	5	0.00
20/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	7617	8	7617	8	1,120.00
20/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	12566	13	12566	13	0.00
20/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3007	3	3007	3	0.00
20/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	609	1	609	1	500.00
20/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5347	5	5347	5	0.00
20/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4025	4	4025	4	0.00
20/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	4938	5	4938	5	0.00
20/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4081	4	4081	4	0.00
20/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10298	10	10298	10	0.00
20/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	6957	7	6957	7	0.00
20/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	980	1	980	1	4,745.00
20/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2517	3	2517	3	4,745.00
20/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2285	2	2285	2	0.00
20/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5289	5	5289	5	0.00
20/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10122	10	10122	10	0.00
20/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	457	0	457	0	3,500.00
20/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	41	0	41	0	0.00
20/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	113	0	113	0	0.00
20/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	242	0	242	0	0.00
20/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	250	0	250	0	0.00
20/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	3	0	3,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	145	0	145	0	4,745.00
20/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	4	0	4	0	10,640.00
20/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	117	0	117	0	0.00
20/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
20/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1740	2	1740	2	0.00
20/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	715	1	715	1	500.00
20/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	619	1	619	1	3,500.00
20/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	2388	2	2388	2	0.00
20/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	109	0	109	0	0.00
20/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	26	0	26	0	0.00
20/02/2018	R186 On 02-August-18			Bond Future	8.14	115.5222	8.1401	115.5222	191.00
20/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3391	3	3391	3	0.00
20/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2515	3	2515	3	1,470.00
20/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3349	3	3349	3	0.00
20/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	589	1	589	1	1,470.00
20/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3434	3	3434	3	0.00
20/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1800	2	1800	2	0.00
20/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4869	5	4869	5	0.00
20/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1285	1	1285	1	0.00
20/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1243	1	1243	1	0.00
20/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1264	1	1264	1	0.00
20/02/2018	R186 On 01-November-18			Bond Future	8.16	117.6957	8.1625	117.6957	0.00
20/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3769	4	3769	4	5,000.00
20/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4046	4	4046	4	0.00
20/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	6784	7	6784	7	0.00
20/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	4005	4	4005	4	0.00
20/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2081	2	2081	2	5,000.00
20/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4086	4	4086	4	0.00
20/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	777	1	777	1	5,000.00
20/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1759	2	1759	2	0.00
20/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3380	3	3380	3	0.00
20/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1716	2	1716	2	0.00
20/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1738	2	1738	2	0.00
20/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1895	2	1895	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2018	R197 On 03-May-18			Bond Future	304.12	303.5422	304.1186	303.5422	2,388.00
20/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	0	0	0	0	0.00
20/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	0	0	0	0	0.00
20/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	0	0	0	0	0.00
20/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	331	1	331	1	0.00
20/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	341	1	341	1	0.00
20/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	321	1	321	1	0.00
20/02/2018	R202 On 03-May-18			Bond Future	239.04	238.4744	239.0369	238.4744	23,050.00
20/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	126	0	126	0	0.00
20/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	126	0	126	0	0.00
20/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	125	0	125	0	0.00
20/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	8578	9	8578	9	0.00
20/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	8559	9	8559	9	0.00
20/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	8569	9	8569	9	0.00
20/02/2018	R204 On 03-May-18			Bond Future	6.66	103.8262	6.6640	103.8262	22,580.00
20/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	263	0	263	0	0.00
20/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	269	0	269	0	0.00
20/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	258	0	258	0	0.00
20/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	7	0	7	0	0.00
20/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	6	0	6	0	0.00
20/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	6	0	6	0	0.00
20/02/2018	R207 On 03-May-18			Bond Future	6.66	103.1910	6.6633	103.1910	47,518.00
20/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1439	1	1439	1	0.00
20/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1423	1	1423	1	0.00
20/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1408	1	1408	1	0.00
20/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
20/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
20/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
20/02/2018	R208 On 03-May-18			Bond Future	6.98	100.1214	6.9820	100.1214	35,947.00
20/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2016	2	2016	2	0.00
20/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2041	2	2041	2	0.00
20/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2065	2	2065	2	0.00
20/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	13	0	13	0	0.00
20/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	12	0	12	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
20/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	14	0	14	0	0.00
20/02/2018	R209 On 03-May-18			Bond Future	8.97	76.6069	8.9715	76.6069	79,423.00
20/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	6126	6	6126	6	0.00
20/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	8336	8	8336	8	0.00
20/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	7022	7	7022	7	0.00
20/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	11299	11	11299	11	0.00
20/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	5534	6	5534	6	435.00
20/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	5652	6	5652	6	0.00
20/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	3037	3	3037	3	1,321.00
20/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	6185	6	6185	6	0.00
20/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	2506	3	2506	3	250.00
20/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	3933	4	3933	4	0.00
20/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	1517	2	1517	2	1,321.00
20/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	6066	6	6066	6	0.00
20/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	148	0	148	0	0.00
20/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	949	1	949	1	0.00
20/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	139	0	139	0	0.00
20/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	89	0	89	0	11,067.00
20/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	450	0	450	0	250.00
20/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	185	0	185	0	250.00
20/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	715	1	715	1	0.00
20/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1673	2	1673	2	0.00
20/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	144	0	144	0	0.00
20/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	42	0	42	0	435.00
20/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	197	0	197	0	0.00
20/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	4	0	4	0	435.00
20/02/2018	R209 On 02-August-18			Bond Future	9.01	78.0246	9.0094	78.0246	816.00
20/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	11712	12	11712	12	0.00
20/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	8297	8	8297	8	0.00
20/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	5391	5	5391	5	435.00
20/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	9224	9	9224	9	0.00
20/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	9279	9	9279	9	0.00
20/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	9333	9	9333	9	0.00
20/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	255	0	255	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
20/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	930	1	930	1	0.00
20/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	265	0	265	0	0.00
20/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	260	0	260	0	0.00
20/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	361	0	361	0	435.00
20/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	98	0	98	0	435.00
20/02/2018	R209 On 01-November-18			Bond Future	9.05	76.3437	9.0461	76.3437	0.00
20/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75458	75	75458	75	0.00
20/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75458	75	75458	75	0.00
20/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	7270	7	7270	7	0.00
20/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75458	75	75458	75	0.00
20/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	4395	4	4395	4	0.00
20/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	10284	10	10284	10	0.00
20/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	7123	7	7123	7	0.00
20/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1143	1	1143	1	255.00
20/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	500	1	500	1	0.00
20/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1101	1	1101	1	255.00
20/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	2348	2	2348	2	0.00
20/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/02/2018	R210 On 03-May-18			Bond Future	188.31	187.5002	188.3147	187.5002	2,159.00
20/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
20/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
20/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
20/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3135	4	3135	4	0.00
20/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3125	4	3125	4	0.00
20/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3145	4	3145	4	0.00
20/02/2018	R212 On 03-May-18			Bond Future	154.60	154.3339	154.6045	154.3339	4,755.00
20/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	325	0	325	0	0.00
20/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	305	0	305	0	0.00
20/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	315	0	315	0	0.00
20/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
20/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
20/02/2018	R212 On 03-May-18	154.28	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
20/02/2018	R213 On 03-May-18			Bond Future	8.66	88.5722	8.6578	88.5722	45,358.00
20/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	6113	6	6113	6	0.00
20/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	6172	6	6172	6	0.00
20/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6232	6	6232	6	0.00
20/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	103	0	103	0	0.00
20/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	111	0	111	0	0.00
20/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	107	0	107	0	0.00
20/02/2018	R213 On 02-August-18			Bond Future	8.69	90.2115	8.6921	90.2115	1.00
20/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	3912	4	3912	4	0.00
20/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	3867	4	3867	4	0.00
20/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	3823	4	3823	4	0.00
20/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1382	1	1382	1	0.00
20/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1403	1	1403	1	0.00
20/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1360	1	1360	1	0.00
20/02/2018	R214 On 03-May-18			Bond Future	9.11	76.4932	9.1106	76.4932	47,218.00
20/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	6347	7	6347	7	0.00
20/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	6409	7	6409	7	0.00
20/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	6286	6	6286	6	0.00
20/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	162	0	162	0	0.00
20/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	157	0	157	0	0.00
20/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	152	0	152	0	0.00
20/02/2018	R248 On 03-May-18			Bond Future	9.14	98.0374	9.1358	98.0374	91,985.00
20/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	8664	9	8664	9	0.00
20/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	8586	9	8586	9	0.00
20/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	8507	9	8507	9	0.00
20/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	188	0	188	0	0.00
20/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	194	0	194	0	0.00
20/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	183	0	183	0	0.00