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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
21/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	2025 On 03-May-18			Bond Future	133.14	132.4958	133.1375	132.4958	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
21/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	72	1	72	1	0.00
21/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	62	1	62	1	0.00
21/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	82	1	82	1	0.00
21/02/2018	2025 On 02-August-18			Bond Future	134.23	133.5746	134.2276	133.5746	0.00
21/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2432	3	2432	3	0.00
21/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2442	3	2442	3	0.00
21/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2422	3	2422	3	0.00
21/02/2018	2029 On 03-May-18			Bond Future	101.64	101.0642	101.6377	101.0642	1,370.00
21/02/2018	2029 On 02-August-18			Bond Future	103.52	102.9400	103.5236	102.9400	0.00
21/02/2018	2030 On 03-May-18			Bond Future	8.42	97.9466	8.4212	97.9466	90,395.00
21/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	7386	7	7386	7	0.00
21/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	7511	7	7511	7	0.00
21/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	7449	7	7449	7	0.00
21/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	73	0	73	0	0.00
21/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	71	0	71	0	0.00
21/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	75	0	75	0	0.00
21/02/2018	2030 On 02-August-18			Bond Future	8.45	95.7539	8.4550	95.7539	127.00
21/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	7304	7	7304	7	0.00
21/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2568	3	2568	3	7,850.00
21/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	4367	5	4367	5	7,850.00
21/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	7360	7	7360	7	0.00
21/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	7529	7	7529	7	0.00
21/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	7248	7	7248	7	0.00
21/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	481	1	481	1	7,850.00
21/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	504	1	504	1	0.00
21/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	521	1	521	1	0.00
21/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	1210	3	1210	3	0.00
21/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	512	1	512	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
21/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	2179	4	2179	4	0.00
21/02/2018	2032 On 03-May-18			Bond Future	8.63	96.5748	8.6326	96.5748	63,180.00
21/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	7976	7	7976	7	0.00
21/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	8043	7	8043	7	0.00
21/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	8109	7	8109	7	0.00
21/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	91	0	91	0	0.00
21/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	97	0	97	0	0.00
21/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	94	0	94	0	0.00
21/02/2018	2032 On 02-August-18			Bond Future	8.67	98.3623	8.6672	98.3623	2.00
21/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	7979	7	7979	7	0.00
21/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	7919	7	7919	7	0.00
21/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	7859	7	7859	7	0.00
21/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	580	1	580	1	0.00
21/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	590	1	590	1	0.00
21/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	571	1	571	1	0.00
21/02/2018	2033 On 03-May-18			Bond Future	104.84	104.4637	104.8384	104.4637	6,055.00
21/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	2852	3	2852	3	0.00
21/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	2862	3	2862	3	0.00
21/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	2872	3	2872	3	0.00
21/02/2018	2033 On 02-August-18			Bond Future	106.78	106.4026	106.7837	106.4026	0.00
21/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3146	4	3146	4	0.00
21/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3156	4	3156	4	0.00
21/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3136	4	3136	4	0.00
21/02/2018	2037 On 03-May-18			Bond Future	8.87	97.1478	8.8657	97.1478	44,878.00
21/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	9164	7	9164	7	0.00
21/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	9310	8	9310	8	0.00
21/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	9237	7	9237	7	0.00
21/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	109	0	109	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
21/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	112	0	112	0	0.00
21/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	106	0	106	0	0.00
21/02/2018	2037 On 02-August-18			Bond Future	8.91	94.6900	8.9053	94.6900	731.00
21/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	9205	8	9205	8	0.00
21/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	9271	8	9271	8	0.00
21/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	9337	8	9337	8	0.00
21/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	676	1	676	1	0.00
21/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	696	1	696	1	0.00
21/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	686	1	686	1	0.00
21/02/2018	2038 On 03-May-18			Bond Future	127.77	127.2041	127.7720	127.2041	8,991.00
21/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	4518	5	4518	5	0.00
21/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	4498	5	4498	5	0.00
21/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	4508	5	4508	5	0.00
21/02/2018	2038 On 02-August-18			Bond Future	128.59	128.0121	128.5899	128.0121	0.00
21/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	5940	7	5940	7	0.00
21/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	5950	7	5950	7	0.00
21/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	5960	7	5960	7	0.00
21/02/2018	2040 On 03-May-18			Bond Future	8.93	101.1046	8.9257	101.1046	39,996.00
21/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	10205	8	10205	8	0.00
21/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	2484	2	2484	2	1,500.00
21/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	10127	8	10127	8	0.00
21/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	9661	8	9661	8	1,500.00
21/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	10282	8	10282	8	0.00
21/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	1776	3	1776	3	0.00
21/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	128	0	128	0	0.00
21/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	149	0	149	0	0.00
21/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	124	0	124	0	0.00
21/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	121	0	121	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
21/02/2018	2040 On 02-August-18			Bond Future	8.97	98.4698	8.9653	98.4698	420.00
21/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	10234	8	10234	8	0.00
21/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	10163	8	10163	8	0.00
21/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	10093	8	10093	8	0.00
21/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	739	1	739	1	0.00
21/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	749	1	749	1	0.00
21/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	728	1	728	1	0.00
21/02/2018	2044 On 03-May-18			Bond Future	8.96	98.2385	8.9597	98.2385	23,424.00
21/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	10419	8	10419	8	0.00
21/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	10341	8	10341	8	0.00
21/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	10263	8	10263	8	0.00
21/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	126	0	126	0	0.00
21/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	129	0	129	0	0.00
21/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	123	0	123	0	0.00
21/02/2018	2044 On 02-August-18			Bond Future	9.00	95.6758	8.9981	95.6758	0.00
21/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	10214	8	10214	8	0.00
21/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	10356	9	10356	9	0.00
21/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	10285	8	10285	8	0.00
21/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	795	1	795	1	0.00
21/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	784	1	784	1	0.00
21/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	806	1	806	1	0.00
21/02/2018	2046 On 03-May-18			Bond Future	120.81	120.3690	120.8149	120.3690	10,874.00
21/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	7125	8	7125	8	0.00
21/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	7135	8	7135	8	0.00
21/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	7115	8	7115	8	0.00
21/02/2018	2046 On 02-August-18			Bond Future	123.06	122.6030	123.0565	122.6030	0.00
21/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	5733	6	5733	6	0.00
21/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	5713	6	5713	6	0.00

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21/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	5723	6	5723	6	0.00
21/02/2018	2050 On 03-May-18			Bond Future	130.08	127.5815	130.0804	127.5815	9,738.00
21/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	5550	8	5550	8	0.00
21/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	5530	8	5530	8	0.00
21/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	5540	8	5540	8	0.00
21/02/2018	2050 On 02-August-18			Bond Future	130.76	128.2166	130.7613	128.2166	0.00
21/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
21/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	6779	9	6779	9	0.00
21/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	6759	9	6759	9	0.00
21/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	6769	9	6769	9	0.00
21/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	AL37 On 03-May-18			Index Future	592.51	590.2520	592.5070	590.2520	0.00
21/02/2018	AL37 On 02-August-18			Index Future	603.47	601.1790	603.4670	601.1790	0.00
21/02/2018	AL7T On 03-May-18			Index Future	697.16	691.5380	697.1640	691.5380	0.00
21/02/2018	AL7T On 02-August-18			Index Future	710.06	704.3410	710.0610	704.3410	0.00
21/02/2018	ALBI On 03-May-18			Index Future	637.97	629.7890	637.9720	629.7890	818.00
21/02/2018	ALBI On 02-August-18			Index Future	649.77	641.4490	649.7730	641.4490	0.00
21/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2018	EL28 On 03-May-18			Bond Future	130.73	129.8338	130.7297	129.8338	0.00
21/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
21/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
21/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	2450	3	2450	3	0.00
21/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	2460	3	2460	3	0.00
21/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	2470	3	2470	3	0.00
21/02/2018	EL28 On 02-August-18			Bond Future	133.16	132.2434	133.1554	132.2434	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
21/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
21/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
21/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
21/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	1785	3	1785	3	0.00
21/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	1795	3	1795	3	0.00
21/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	1775	3	1775	3	0.00
21/02/2018	ES33 On 03-May-18			Bond Future	10.20	79.0113	10.2019	79.0113	9,466.00
21/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	6102	5	6102	5	0.00
21/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6217	5	6217	5	0.00
21/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6160	5	6160	5	0.00
21/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
21/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
21/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
21/02/2018	ES33 On 02-August-18			Bond Future	10.28	80.4738	10.2821	80.4738	0.00
21/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5215	4	5215	4	0.00
21/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5273	4	5273	4	0.00
21/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5330	4	5330	4	0.00
21/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
21/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
21/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
21/02/2018	ES42 On 03-May-18			Bond Future	10.36	82.4479	10.3565	82.4479	7,957.00
21/02/2018	ES42 On 02-August-18			Bond Future	10.43	83.9738	10.4338	83.9738	0.00
21/02/2018	GOVI On 03-May-18			GOVI	634.86	627.4760	634.8610	627.4760	616.00
21/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	445710	37	445710	37	0.00
21/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	445910	37	445910	37	0.00
21/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	445810	37	445810	37	0.00
21/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
21/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
21/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
21/02/2018	GOVI On 02-August-18			GOVI	646.61	639.0930	646.6050	639.0930	0.00
21/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	408950	33	408950	33	0.00
21/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	408850	33	408850	33	0.00
21/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	409050	33	409050	33	0.00
21/02/2018	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
21/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
21/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
21/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2018	IGOV On 03-May-18			Index Future	255.65	253.9900	255.6510	253.9900	1,146.00
21/02/2018	IGOV On 02-August-18			Index Future	260.39	258.7050	260.3940	258.7050	0.00
21/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
21/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
21/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
21/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.41	100.4200	100.4100	100.4200	0.00
21/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.38	99.4000	99.3800	99.4000	0.00
21/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
21/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
21/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.4800	98.4800	98.4800	0.00
21/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.79	98.8000	98.7900	98.8000	0.00
21/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.13	99.1600	99.1300	99.1600	0.00
21/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.42	99.4600	99.4200	99.4600	0.00
21/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.74	99.7900	99.7400	99.7900	0.00
21/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.60	100.6600	100.6000	100.6600	0.00
21/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.27	98.3300	98.2700	98.3300	0.00
21/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.47	95.5800	95.4700	95.5800	0.00
21/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.59	94.7300	94.5900	94.7300	0.00
21/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.67	93.8500	93.6700	93.8500	0.00
21/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.72	93.9400	93.7200	93.9400	0.00
21/02/2018	IS05 On 21-December-21			Interest Rate Swap	95.81	96.0700	95.8100	96.0700	51.00
21/02/2018	IS05 On 15-March-22			Interest Rate Swap	95.84	96.1300	95.8400	96.1300	0.00
21/02/2018	IS05 On 21-June-22			Interest Rate Swap	96.94	97.2500	96.9400	97.2500	0.00
21/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.06	99.3900	99.0600	99.3900	0.00
21/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.23	100.5800	100.2300	100.5800	0.00
21/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.22	95.5900	95.2200	95.5900	0.00
21/02/2018	IS10 On 17-December-25			Interest Rate Swap	92.65	93.3000	92.6500	93.3000	0.00
21/02/2018	IS10 On 16-March-26			Interest Rate Swap	89.56	90.2400	89.5600	90.2400	0.00
21/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.23	88.9200	88.2300	88.9200	0.00
21/02/2018	IS10 On 21-September-26			Interest Rate Swap	90.34	91.0400	90.3400	91.0400	0.00
21/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.11	94.8000	94.1100	94.8000	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
21/02/2018	IS10 On 15-March-27			Interest Rate Swap	92.61	93.3200	92.6100	93.3200	0.00
21/02/2018	IS10 On 21-June-27			Interest Rate Swap	94.64	95.3600	94.6400	95.3600	0.00
21/02/2018	IS10 On 20-September-27			Interest Rate Swap	98.36	99.0700	98.3600	99.0700	0.00
21/02/2018	IS10 On 20-December-27			Interest Rate Swap	98.67	99.3900	98.6700	99.3900	0.00
21/02/2018	IS10 On 22-March-28			Interest Rate Swap	93.79	94.5500	93.7900	94.5500	0.00
21/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/02/2018	JBAF On 21-February-18			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
21/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	2,500.00
21/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
21/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
21/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
21/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	35,000.00
21/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
21/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.81	93.1900	6.8100	93.1900	0.00
21/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
21/02/2018	R023 On 03-May-18			Bond Future	7.31	102.7460	7.3061	102.7460	66,472.00
21/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3833	3	3833	3	0.00
21/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3871	3	3871	3	0.00
21/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3909	3	3909	3	0.00
21/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	7279	7	7279	7	0.00
21/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
21/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	25	0	25	0	0.00
21/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	24	0	24	0	0.00
21/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	26	0	26	0	0.00
21/02/2018	R035 On 03-May-18			Bond Future	8.78	100.7121	8.7770	100.7121	61,765.00
21/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	9338	8	9338	8	0.00
21/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	2371	2	2371	2	1,000.00
21/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	4939	4	4939	4	0.00
21/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	9409	8	9409	8	0.00
21/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	9267	8	9267	8	0.00
21/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	173	0	173	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
21/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	918	1	918	1	1,000.00
21/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	168	0	168	0	0.00
21/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	163	0	163	0	0.00
21/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	2608	4	2608	4	0.00
21/02/2018	R035 On 02-August-18			Bond Future	8.81	102.5763	8.8121	102.5763	3.00
21/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	6964	6	6964	6	0.00
21/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	7077	6	7077	6	0.00
21/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	7021	6	7021	6	0.00
21/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	1847	2	1847	2	0.00
21/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	1871	2	1871	2	0.00
21/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	1895	2	1895	2	0.00
21/02/2018	R186 On 03-May-18			Bond Future	7.99	118.5599	7.9881	118.5599	200,078.00
21/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	6225	5	6225	5	0.00
21/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	8452	8	8452	8	1,120.00
21/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	13407	13	13407	13	0.00
21/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	6165	5	6165	5	0.00
21/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4801	4	4801	4	0.00
21/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3719	3	3719	3	0.00
21/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	878	1	878	1	500.00
21/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	5746	5	5746	5	0.00
21/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	11138	10	11138	10	0.00
21/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	7790	7	7790	7	0.00
21/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4859	4	4859	4	0.00
21/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	6105	5	6105	5	0.00
21/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	1361	1	1361	1	4,745.00
21/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10961	10	10961	10	0.00
21/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	3179	3	3179	3	4,745.00
21/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2918	2	2918	2	0.00
21/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	180	0	180	0	0.00
21/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	329	0	329	0	3,500.00
21/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	185	0	185	0	0.00
21/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	34	0	34	0	0.00
21/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	90	0	90	0	0.00
21/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	2	0	2	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
21/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	112	0	112	0	4,745.00
21/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	507	1	507	1	500.00
21/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	440	1	440	1	3,500.00
21/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	2	0	2	0	10,640.00
21/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	93	0	93	0	0.00
21/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1280	2	1280	2	0.00
21/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	1816	2	1816	2	0.00
21/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	87	0	87	0	0.00
21/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	21	0	21	0	0.00
21/02/2018	R186 On 02-August-18			Bond Future	8.01	115.4541	8.0098	115.4541	191.00
21/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3995	3	3995	3	0.00
21/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	3007	3	3007	3	1,470.00
21/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3947	3	3947	3	0.00
21/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	709	1	709	1	1,470.00
21/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	4042	3	4042	3	0.00
21/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1438	2	1438	2	0.00
21/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4134	5	4134	5	0.00
21/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1029	1	1029	1	0.00
21/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	996	1	996	1	0.00
21/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1013	1	1013	1	0.00
21/02/2018	R186 On 01-November-18			Bond Future	8.03	117.6244	8.0261	117.6244	0.00
21/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	4310	4	4310	4	5,000.00
21/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4618	4	4618	4	0.00
21/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	7552	7	7552	7	0.00
21/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	4573	4	4573	4	0.00
21/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2398	2	2398	2	5,000.00
21/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4662	4	4662	4	0.00
21/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	672	1	672	1	5,000.00
21/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1454	2	1454	2	0.00
21/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	2824	3	2824	3	0.00
21/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1419	2	1419	2	0.00
21/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1436	2	1436	2	0.00
21/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1564	2	1564	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
21/02/2018	R197 On 03-May-18			Bond Future	305.54	304.1186	305.5449	304.1186	2,388.00
21/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	1105	0	1105	0	0.00
21/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	1085	0	1085	0	0.00
21/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	1095	0	1095	0	0.00
21/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R202 On 03-May-18			Bond Future	240.14	239.0369	240.1429	239.0369	23,064.00
21/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	199	0	199	0	0.00
21/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	198	0	198	0	0.00
21/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	197	0	197	0	0.00
21/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	7544	9	7544	9	0.00
21/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	7526	9	7526	9	0.00
21/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	7535	9	7535	9	0.00
21/02/2018	R204 On 03-May-18			Bond Future	6.55	103.8205	6.5519	103.8205	22,580.00
21/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	328	0	328	0	0.00
21/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	334	0	334	0	0.00
21/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	322	0	322	0	0.00
21/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	3	0	3	0	0.00
21/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	3	0	3	0	0.00
21/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	3	0	3	0	0.00
21/02/2018	R207 On 03-May-18			Bond Future	6.55	103.1713	6.5484	103.1713	47,518.00
21/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1621	1	1621	1	0.00
21/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1605	1	1605	1	0.00
21/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1590	1	1590	1	0.00
21/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
21/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
21/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
21/02/2018	R208 On 03-May-18			Bond Future	6.87	100.0925	6.8703	100.0925	36,097.00
21/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2300	2	2300	2	0.00
21/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2325	2	2325	2	0.00
21/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2349	2	2349	2	0.00
21/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	9	0	9	0	0.00
21/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	9	0	9	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
21/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	10	0	10	0	0.00
21/02/2018	R209 On 03-May-18			Bond Future	8.77	76.6101	8.7659	76.6101	79,878.00
21/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	7580	6	7580	6	0.00
21/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	9827	8	9827	8	0.00
21/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	8501	7	8501	7	0.00
21/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	12806	11	12806	11	0.00
21/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	6964	6	6964	6	435.00
21/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	7088	6	7088	6	0.00
21/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	4239	3	4239	3	1,321.00
21/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	7642	6	7642	6	0.00
21/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	7519	6	7519	6	0.00
21/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	3611	3	3611	3	250.00
21/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	5250	4	5250	4	0.00
21/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	2356	2	2356	2	1,321.00
21/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	92	0	92	0	0.00
21/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	546	1	546	1	0.00
21/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	87	0	87	0	0.00
21/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	59	0	59	0	11,067.00
21/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	258	0	258	0	250.00
21/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	112	0	112	0	250.00
21/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	408	1	408	1	0.00
21/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1003	2	1003	2	0.00
21/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	90	0	90	0	0.00
21/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	25	0	25	0	435.00
21/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	119	0	119	0	0.00
21/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	3	0	3	0	435.00
21/02/2018	R209 On 02-August-18			Bond Future	8.80	78.0280	8.7982	78.0280	816.00
21/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	13220	12	13220	12	0.00
21/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	9760	8	9760	8	0.00
21/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	6722	5	6722	5	435.00
21/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	10697	9	10697	9	0.00
21/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	10752	9	10752	9	0.00
21/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	10807	9	10807	9	0.00
21/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	193	0	193	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
21/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	725	1	725	1	0.00
21/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	202	0	202	0	0.00
21/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	198	0	198	0	0.00
21/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	288	0	288	0	435.00
21/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	71	0	71	0	435.00
21/02/2018	R209 On 01-November-18			Bond Future	8.83	76.3459	8.8289	76.3459	0.00
21/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	77024	75	77024	75	0.00
21/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	77024	75	77024	75	0.00
21/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	8658	7	8658	7	0.00
21/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	77024	75	77024	75	0.00
21/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	5460	4	5460	4	0.00
21/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	11746	10	11746	10	0.00
21/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	8500	7	8500	7	0.00
21/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	954	1	954	1	255.00
21/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	396	1	396	1	0.00
21/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	923	1	923	1	255.00
21/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	1847	2	1847	2	0.00
21/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R210 On 03-May-18			Bond Future	189.60	188.3147	189.5980	188.3147	2,159.00
21/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
21/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
21/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
21/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	1852	3	1852	3	0.00
21/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	1842	3	1842	3	0.00
21/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	1862	3	1862	3	0.00
21/02/2018	R212 On 03-May-18			Bond Future	155.13	154.6045	155.1290	154.6045	4,755.00
21/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	849	0	849	0	0.00
21/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	829	0	829	0	0.00
21/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	839	0	839	0	0.00
21/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
21/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
21/02/2018	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
21/02/2018	R213 On 03-May-18			Bond Future	8.50	88.6109	8.5029	88.6109	45,747.00
21/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	7173	6	7173	6	0.00
21/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	7234	6	7234	6	0.00
21/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	7295	6	7295	6	0.00
21/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	75	0	75	0	0.00
21/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	80	0	80	0	0.00
21/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	78	0	78	0	0.00
21/02/2018	R213 On 02-August-18			Bond Future	8.53	90.2512	8.5324	90.2512	1.00
21/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	4728	4	4728	4	0.00
21/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	4678	4	4678	4	0.00
21/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	4628	4	4628	4	0.00
21/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1082	1	1082	1	0.00
21/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1099	1	1099	1	0.00
21/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1066	1	1066	1	0.00
21/02/2018	R214 On 03-May-18			Bond Future	8.91	76.3015	8.9103	76.3015	47,218.00
21/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	7857	6	7857	6	0.00
21/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	7920	6	7920	6	0.00
21/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	7793	6	7793	6	0.00
21/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	117	0	117	0	0.00
21/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	114	0	114	0	0.00
21/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	111	0	111	0	0.00
21/02/2018	R248 On 03-May-18			Bond Future	8.93	97.6889	8.9304	97.6889	91,985.00
21/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	10680	9	10680	9	0.00
21/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	10600	9	10600	9	0.00
21/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	10520	9	10520	9	0.00
21/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	144	0	144	0	0.00
21/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	148	0	148	0	0.00
21/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	140	0	140	0	0.00