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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
26/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	2025 On 03-May-18			Bond Future	133.10	133.1103	133.0951	133.1103	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
26/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	115	0	115	0	0.00
26/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	105	0	105	0	0.00
26/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	125	0	125	0	0.00
26/02/2018	2025 On 02-August-18			Bond Future	134.18	134.2008	134.1846	134.2008	0.00
26/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2475	2	2475	2	0.00
26/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2485	2	2485	2	0.00
26/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2465	2	2465	2	0.00
26/02/2018	2029 On 03-May-18			Bond Future	101.20	101.2158	101.2047	101.2158	1,370.00
26/02/2018	2029 On 02-August-18			Bond Future	103.08	103.0946	103.0827	103.0946	0.00
26/02/2018	2030 On 03-May-18			Bond Future	8.47	98.4737	8.4716	98.4737	90,395.00
26/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	7025	7	7025	7	0.00
26/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	7150	7	7150	7	0.00
26/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	7088	7	7088	7	0.00
26/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	74	0	74	0	0.00
26/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	71	0	71	0	0.00
26/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	76	0	76	0	0.00
26/02/2018	2030 On 02-August-18			Bond Future	8.51	96.2906	8.5070	96.2906	127.00
26/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6965	7	6965	7	0.00
26/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	2338	2	2338	2	7,850.00
26/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	4076	4	4076	4	7,850.00
26/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	7021	7	7021	7	0.00
26/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	7188	7	7188	7	0.00
26/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6910	7	6910	7	0.00
26/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	508	1	508	1	7,850.00
26/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	533	1	533	1	0.00
26/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	551	1	551	1	0.00
26/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	1287	1	1287	1	0.00
26/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	542	1	542	1	0.00

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26/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	2317	2	2317	2	0.00
26/02/2018	2032 On 03-May-18			Bond Future	8.68	97.2263	8.6776	97.2263	62,007.00
26/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	7623	7	7623	7	0.00
26/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	7690	8	7690	8	0.00
26/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	7757	8	7757	8	0.00
26/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	90	0	90	0	0.00
26/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	96	0	96	0	0.00
26/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	93	0	93	0	0.00
26/02/2018	2032 On 02-August-18			Bond Future	8.71	99.0257	8.7136	99.0257	2.00
26/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	7647	7	7647	7	0.00
26/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	7588	7	7588	7	0.00
26/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	7528	7	7528	7	0.00
26/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	607	1	607	1	0.00
26/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	617	1	617	1	0.00
26/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	597	1	597	1	0.00
26/02/2018	2033 On 03-May-18			Bond Future	104.40	104.4152	104.4041	104.4152	6,055.00
26/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3286	3	3286	3	0.00
26/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3296	3	3296	3	0.00
26/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3306	3	3306	3	0.00
26/02/2018	2033 On 02-August-18			Bond Future	106.34	106.3535	106.3416	106.3535	0.00
26/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	3588	4	3588	4	0.00
26/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	3598	4	3598	4	0.00
26/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	3578	4	3578	4	0.00
26/02/2018	2037 On 03-May-18			Bond Future	8.87	98.5895	8.8696	98.5895	45,193.00
26/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	9112	9	9112	9	0.00
26/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	9258	9	9258	9	0.00
26/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	9185	9	9185	9	0.00
26/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	92	0	92	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	95	0	95	0	0.00
26/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	89	0	89	0	0.00
26/02/2018	2037 On 02-August-18			Bond Future	8.91	96.1583	8.9093	96.1583	731.00
26/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	9144	9	9144	9	0.00
26/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	9210	9	9210	9	0.00
26/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	9276	9	9276	9	0.00
26/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	650	1	650	1	0.00
26/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	669	1	669	1	0.00
26/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	660	1	660	1	0.00
26/02/2018	2038 On 03-May-18			Bond Future	127.94	127.9495	127.9359	127.9495	8,991.00
26/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	4354	4	4354	4	0.00
26/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	4334	4	4334	4	0.00
26/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	4344	4	4344	4	0.00
26/02/2018	2038 On 02-August-18			Bond Future	128.76	128.7717	128.7571	128.7717	0.00
26/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	5773	6	5773	6	0.00
26/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	5783	6	5783	6	0.00
26/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	5793	6	5793	6	0.00
26/02/2018	2040 On 03-May-18			Bond Future	8.91	102.8588	8.9143	102.8588	39,845.00
26/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	10288	10	10288	10	0.00
26/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	10210	10	10210	10	0.00
26/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	9740	9	9740	9	1,500.00
26/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	2471	2	2471	2	1,500.00
26/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	10367	10	10367	10	0.00
26/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	1654	2	1654	2	0.00
26/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	102	0	102	0	0.00
26/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	120	0	120	0	0.00
26/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	99	0	99	0	0.00
26/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	96	0	96	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	2040 On 02-August-18			Bond Future	8.95	100.2563	8.9536	100.2563	420.00
26/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	10296	10	10296	10	0.00
26/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	10226	10	10226	10	0.00
26/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	10155	10	10155	10	0.00
26/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	690	1	690	1	0.00
26/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	700	1	700	1	0.00
26/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	680	1	680	1	0.00
26/02/2018	2044 On 03-May-18			Bond Future	8.94	100.0329	8.9382	100.0329	23,549.00
26/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	10602	10	10602	10	0.00
26/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	10523	10	10523	10	0.00
26/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	10444	10	10444	10	0.00
26/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	97	0	97	0	0.00
26/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	99	0	99	0	0.00
26/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	94	0	94	0	0.00
26/02/2018	2044 On 02-August-18			Bond Future	8.98	97.5032	8.9760	97.5032	0.00
26/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	10363	10	10363	10	0.00
26/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	10506	10	10506	10	0.00
26/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	10435	10	10435	10	0.00
26/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	729	1	729	1	0.00
26/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	719	1	719	1	0.00
26/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	740	1	740	1	0.00
26/02/2018	2046 On 03-May-18			Bond Future	120.30	120.3142	120.3017	120.3142	10,874.00
26/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	7638	8	7638	8	0.00
26/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	7648	8	7648	8	0.00
26/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	7628	8	7628	8	0.00
26/02/2018	2046 On 02-August-18			Bond Future	122.53	122.5475	122.5340	122.5475	0.00
26/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	6256	6	6256	6	0.00
26/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	6236	6	6236	6	0.00

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26/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	6246	6	6246	6	0.00
26/02/2018	2050 On 03-May-18			Bond Future	127.51	130.0561	127.5114	130.0561	9,738.00
26/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	8119	6	8119	6	0.00
26/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	8099	6	8099	6	0.00
26/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	8109	6	8109	6	0.00
26/02/2018	2050 On 02-August-18			Bond Future	128.14	130.7375	128.1447	130.7375	0.00
26/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
26/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	9395	7	9395	7	0.00
26/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	9375	7	9375	7	0.00
26/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	9385	7	9385	7	0.00
26/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	AL37 On 03-May-18			Index Future	591.30	590.8060	591.3040	590.8060	0.00
26/02/2018	AL37 On 02-August-18			Index Future	602.25	601.7410	602.2460	601.7410	0.00
26/02/2018	AL7T On 03-May-18			Index Future	695.62	694.6330	695.6220	694.6330	0.00
26/02/2018	AL7T On 02-August-18			Index Future	708.49	707.4900	708.4940	707.4900	0.00
26/02/2018	ALBI On 03-May-18			Index Future	637.51	635.8610	637.5050	635.8610	814.00
26/02/2018	ALBI On 02-August-18			Index Future	649.30	647.6300	649.3020	647.6300	0.00
26/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2018	EL28 On 03-May-18			Bond Future	129.66	129.7822	129.6551	129.7822	0.00
26/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3525	3	3525	3	0.00
26/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3535	3	3535	3	0.00
26/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3545	3	3545	3	0.00
26/02/2018	EL28 On 02-August-18			Bond Future	132.06	132.1912	132.0610	132.1912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2879	3	2879	3	0.00
26/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2889	3	2889	3	0.00
26/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2869	3	2869	3	0.00
26/02/2018	ES33 On 03-May-18			Bond Future	10.22	79.9927	10.2197	79.9927	9,466.00
26/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	5987	6	5987	6	0.00
26/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	6102	6	6102	6	0.00
26/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	6044	6	6044	6	0.00
26/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
26/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
26/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
26/02/2018	ES33 On 02-August-18			Bond Future	10.30	81.4732	10.3005	81.4732	0.00
26/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	5098	5	5098	5	0.00
26/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	5155	5	5155	5	0.00
26/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	5213	5	5213	5	0.00
26/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
26/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
26/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
26/02/2018	ES42 On 03-May-18			Bond Future	10.33	83.7823	10.3335	83.7823	7,957.00
26/02/2018	ES42 On 02-August-18			Bond Future	10.41	85.3327	10.4100	85.3327	0.00
26/02/2018	GOVI On 03-May-18			GOVI	634.17	632.6790	634.1660	632.6790	617.00
26/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	438760	42	438760	42	0.00
26/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	438960	42	438960	42	0.00
26/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	438860	42	438860	42	0.00
26/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
26/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
26/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
26/02/2018	GOVI On 02-August-18			GOVI	645.90	644.3890	645.9000	644.3890	0.00
26/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	401900	39	401900	39	0.00
26/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	401800	39	401800	39	0.00
26/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	402000	39	402000	39	0.00
26/02/2018	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
26/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
26/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
26/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2018	IGOV On 03-May-18			Index Future	254.59	255.2060	254.5910	255.2060	1,145.00
26/02/2018	IGOV On 02-August-18			Index Future	259.32	259.9440	259.3160	259.9440	0.00
26/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
26/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
26/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0200	100.0300	100.0200	0.00
26/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4300	100.4300	100.4300	0.00
26/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.3900	99.4000	99.3900	0.00
26/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
26/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
26/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
26/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8000	98.8100	98.8000	0.00
26/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1500	99.1500	99.1500	0.00
26/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.45	99.4400	99.4500	99.4400	0.00
26/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.77	99.7500	99.7700	99.7500	0.00
26/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.64	100.6100	100.6400	100.6100	0.00
26/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.30	98.2800	98.3000	98.2800	0.00
26/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.53	95.5100	95.5300	95.5100	0.00
26/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.67	94.6500	94.6700	94.6500	0.00
26/02/2018	IS05 On 15-June-21			Interest Rate Swap	93.76	93.7500	93.7600	93.7500	0.00
26/02/2018	IS05 On 21-September-21			Interest Rate Swap	93.82	93.8300	93.8200	93.8300	0.00
26/02/2018	IS05 On 21-December-21			Interest Rate Swap	95.92	95.9400	95.9200	95.9400	51.00
26/02/2018	IS05 On 15-March-22			Interest Rate Swap	95.96	95.9800	95.9600	95.9800	0.00
26/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.05	97.0700	97.0500	97.0700	0.00
26/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.16	99.1800	99.1600	99.1800	0.00
26/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.32	100.3400	100.3200	100.3400	0.00
26/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.31	95.3300	95.3100	95.3300	0.00
26/02/2018	IS10 On 17-December-25			Interest Rate Swap	92.73	92.7600	92.7300	92.7600	0.00
26/02/2018	IS10 On 16-March-26			Interest Rate Swap	89.64	89.6700	89.6400	89.6700	0.00
26/02/2018	IS10 On 15-June-26			Interest Rate Swap	88.31	88.3500	88.3100	88.3500	0.00
26/02/2018	IS10 On 21-September-26			Interest Rate Swap	90.44	90.4800	90.4400	90.4800	0.00
26/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.21	94.2600	94.2100	94.2600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	IS10 On 15-March-27			Interest Rate Swap	92.71	92.7700	92.7100	92.7700	0.00
26/02/2018	IS10 On 21-June-27			Interest Rate Swap	94.73	94.7900	94.7300	94.7900	0.00
26/02/2018	IS10 On 20-September-27			Interest Rate Swap	98.42	98.4900	98.4200	98.4900	0.00
26/02/2018	IS10 On 20-December-27			Interest Rate Swap	98.71	98.7800	98.7100	98.7800	0.00
26/02/2018	IS10 On 22-March-28			Interest Rate Swap	93.83	93.8900	93.8300	93.8900	0.00
26/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	2,500.00
26/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
26/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
26/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
26/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	35,000.00
26/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
26/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
26/02/2018	R023 On 03-May-18			Bond Future	7.39	102.7886	7.3850	102.7886	66,772.00
26/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3520	3	3520	3	0.00
26/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3558	3	3558	3	0.00
26/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3595	3	3595	3	0.00
26/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6961	7	6961	7	0.00
26/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
26/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	30	0	30	0	0.00
26/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	29	0	29	0	0.00
26/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	32	0	32	0	0.00
26/02/2018	R035 On 03-May-18			Bond Future	8.78	102.1442	8.7811	102.1442	66,738.00
26/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	9279	9	9279	9	0.00
26/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	2264	2	2264	2	1,000.00
26/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	4844	5	4844	5	0.00
26/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	9350	9	9350	9	0.00
26/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	9207	9	9207	9	0.00
26/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	149	0	149	0	0.00
26/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	857	1	857	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	144	0	144	0	0.00
26/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	140	0	140	0	0.00
26/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	2537	3	2537	3	0.00
26/02/2018	R035 On 02-August-18			Bond Future	8.82	104.0347	8.8162	104.0347	3.00
26/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	6886	7	6886	7	0.00
26/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	6999	7	6999	7	0.00
26/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	6942	7	6942	7	0.00
26/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	1804	2	1804	2	0.00
26/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	1828	2	1828	2	0.00
26/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	1852	2	1852	2	0.00
26/02/2018	R186 On 03-May-18			Bond Future	8.02	119.0552	8.0186	119.0552	201,139.00
26/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	6016	6	6016	6	0.00
26/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	8245	8	8245	8	1,120.00
26/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	13202	13	13202	13	0.00
26/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5956	6	5956	6	0.00
26/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	4593	4	4593	4	0.00
26/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	3516	3	3516	3	0.00
26/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	756	1	756	1	500.00
26/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10932	11	10932	11	0.00
26/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	7582	7	7582	7	0.00
26/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	5537	5	5537	5	0.00
26/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	4651	5	4651	5	0.00
26/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	10755	11	10755	11	0.00
26/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5896	6	5896	6	0.00
26/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	1210	1	1210	1	4,745.00
26/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2981	3	2981	3	4,745.00
26/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2723	3	2723	3	0.00
26/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	177	0	177	0	0.00
26/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	182	0	182	0	0.00
26/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	31	0	31	0	0.00
26/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	331	0	331	0	3,500.00
26/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	85	0	85	0	0.00
26/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	108	0	108	0	4,745.00
26/02/2018	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
26/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	518	1	518	1	500.00
26/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	447	1	447	1	3,500.00
26/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	2	0	2	0	10,640.00
26/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	88	0	88	0	0.00
26/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1335	1	1335	1	0.00
26/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	1900	2	1900	2	0.00
26/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	83	0	83	0	0.00
26/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	18	0	18	0	0.00
26/02/2018	R186 On 02-August-18			Bond Future	8.04	115.9584	8.0415	115.9584	191.00
26/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3817	4	3817	4	0.00
26/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2846	3	2846	3	1,470.00
26/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	635	1	635	1	1,470.00
26/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3770	4	3770	4	0.00
26/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3864	4	3864	4	0.00
26/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1486	2	1486	2	0.00
26/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4269	4	4269	4	0.00
26/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1061	1	1061	1	0.00
26/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1027	1	1027	1	0.00
26/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1044	1	1044	1	0.00
26/02/2018	R186 On 01-November-18			Bond Future	8.06	118.1383	8.0595	118.1383	0.00
26/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	4143	4	4143	4	5,000.00
26/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	4447	4	4447	4	0.00
26/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	7354	7	7354	7	0.00
26/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	4403	4	4403	4	0.00
26/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	2270	2	2270	2	5,000.00
26/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	4490	4	4490	4	0.00
26/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	689	1	689	1	5,000.00
26/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1498	2	1498	2	0.00
26/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	2910	3	2910	3	0.00
26/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1461	2	1461	2	0.00
26/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1480	2	1480	2	0.00
26/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1611	2	1611	2	0.00
26/02/2018	R197 On 03-May-18			Bond Future	305.90	305.6317	305.8999	305.6317	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	1460	1	1460	1	0.00
26/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	1440	1	1440	1	0.00
26/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	1450	1	1450	1	0.00
26/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R202 On 03-May-18			Bond Future	239.19	239.2189	239.1936	239.2189	23,064.00
26/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	110	0	110	0	0.00
26/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	110	0	110	0	0.00
26/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	109	0	109	0	0.00
26/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	8406	8	8406	8	0.00
26/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	8387	8	8387	8	0.00
26/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	8396	8	8396	8	0.00
26/02/2018	R204 On 03-May-18			Bond Future	6.20	104.0913	6.1966	104.0913	22,162.00
26/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	540	1	540	1	0.00
26/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	546	1	546	1	0.00
26/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	534	1	534	1	0.00
26/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R207 On 03-May-18			Bond Future	6.50	103.3933	6.4972	103.3933	25,979.00
26/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1702	2	1702	2	0.00
26/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1686	2	1686	2	0.00
26/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1671	2	1671	2	0.00
26/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R208 On 03-May-18			Bond Future	6.88	100.2940	6.8832	100.2940	35,989.00
26/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	2266	2	2266	2	0.00
26/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	2290	2	2290	2	0.00
26/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2315	2	2315	2	0.00
26/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	8	0	8	0	0.00
26/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	7	0	7	0	0.00
26/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	8	0	8	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	R209 On 03-May-18			Bond Future	8.79	77.7079	8.7853	77.7079	80,834.00
26/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	7427	7	7427	7	0.00
26/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	9679	9	9679	9	0.00
26/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	8349	8	8349	8	0.00
26/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	12661	12	12661	12	0.00
26/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	6809	7	6809	7	435.00
26/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	6933	7	6933	7	0.00
26/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	4081	4	4081	4	1,321.00
26/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	7488	7	7488	7	0.00
26/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	3454	3	3454	3	250.00
26/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	5091	5	5091	5	0.00
26/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	2210	2	2210	2	1,321.00
26/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	7365	7	7365	7	0.00
26/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	83	0	83	0	0.00
26/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	533	1	533	1	0.00
26/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	78	0	78	0	0.00
26/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	51	0	51	0	11,067.00
26/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	244	0	244	0	250.00
26/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	102	0	102	0	250.00
26/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	394	0	394	0	0.00
26/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1001	1	1001	1	0.00
26/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	80	0	80	0	0.00
26/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	21	0	21	0	435.00
26/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	108	0	108	0	0.00
26/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	2	0	2	0	435.00
26/02/2018	R209 On 02-August-18			Bond Future	8.82	79.1460	8.8181	79.1460	816.00
26/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	13071	13	13071	13	0.00
26/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	9608	9	9608	9	0.00
26/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	6573	6	6573	6	435.00
26/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	10545	10	10545	10	0.00
26/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	10600	10	10600	10	0.00
26/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	10656	10	10656	10	0.00
26/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	188	0	188	0	0.00
26/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	722	1	722	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	197	0	197	0	0.00
26/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	193	0	193	0	0.00
26/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	282	0	282	0	435.00
26/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	68	0	68	0	435.00
26/02/2018	R209 On 01-November-18			Bond Future	8.85	77.4851	8.8495	77.4851	0.00
26/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	76874	77	76874	77	0.00
26/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	76874	77	76874	77	0.00
26/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	8510	8	8510	8	0.00
26/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	76874	77	76874	77	0.00
26/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	5326	5	5326	5	0.00
26/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	8353	8	8353	8	0.00
26/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	11594	11	11594	11	0.00
26/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	394	0	394	0	0.00
26/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	957	1	957	1	0.00
26/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	925	1	925	1	0.00
26/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	1864	2	1864	2	0.00
26/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R210 On 03-May-18			Bond Future	188.03	188.2209	188.0334	188.2209	2,159.00
26/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
26/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
26/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
26/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3417	3	3417	3	0.00
26/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3407	3	3407	3	0.00
26/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3427	3	3427	3	0.00
26/02/2018	R212 On 03-May-18			Bond Future	155.42	155.4395	155.4202	155.4395	4,755.00
26/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	1140	1	1140	1	0.00
26/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	1120	1	1120	1	0.00
26/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	1130	1	1130	1	0.00
26/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
26/02/2018	R213 On 03-May-18			Bond Future	8.55	89.1639	8.5532	89.1639	45,747.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	6818	7	6818	7	0.00
26/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	6879	7	6879	7	0.00
26/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6940	7	6940	7	0.00
26/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	76	0	76	0	0.00
26/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	81	0	81	0	0.00
26/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	79	0	79	0	0.00
26/02/2018	R213 On 02-August-18			Bond Future	8.58	90.8142	8.5842	90.8142	1.00
26/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	4432	4	4432	4	0.00
26/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	4383	4	4383	4	0.00
26/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	4335	4	4335	4	0.00
26/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1150	1	1150	1	0.00
26/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1167	1	1167	1	0.00
26/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1132	1	1132	1	0.00
26/02/2018	R214 On 03-May-18			Bond Future	8.89	77.6596	8.8889	77.6596	47,218.00
26/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	7999	8	7999	8	0.00
26/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	8063	8	8063	8	0.00
26/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	7936	8	7936	8	0.00
26/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	90	0	90	0	0.00
26/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	88	0	88	0	0.00
26/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	85	0	85	0	0.00
26/02/2018	R248 On 03-May-18			Bond Future	8.91	99.4958	8.9090	99.4958	91,404.00
26/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	10867	10	10867	10	0.00
26/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	10786	10	10786	10	0.00
26/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	10705	10	10705	10	0.00
26/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	111	0	111	0	0.00
26/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	114	0	114	0	0.00
26/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	108	0	108	0	0.00