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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
28/02/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	2025 On 03-May-18			Bond Future	133.11	133.0978	133.1058	133.0978	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
28/02/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2025 On 03-May-18	133.21	Put	Bond Future	104	0	104	0	0.00
28/02/2018	2025 On 03-May-18	133.20	Put	Bond Future	94	0	94	0	0.00
28/02/2018	2025 On 03-May-18	133.22	Put	Bond Future	114	0	114	0	0.00
28/02/2018	2025 On 02-August-18			Bond Future	134.19	134.1875	134.1948	134.1875	0.00
28/02/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2025 On 02-August-18	136.66	Put	Bond Future	2465	2	2465	2	0.00
28/02/2018	2025 On 02-August-18	136.67	Put	Bond Future	2475	2	2475	2	0.00
28/02/2018	2025 On 02-August-18	136.65	Put	Bond Future	2455	2	2455	2	0.00
28/02/2018	2029 On 03-May-18			Bond Future	100.77	101.2073	100.7658	101.2073	1,370.00
28/02/2018	2029 On 02-August-18			Bond Future	102.64	103.0855	102.6353	103.0855	0.00
28/02/2018	2030 On 03-May-18			Bond Future	8.60	98.0397	8.6031	98.0397	90,411.00
28/02/2018	2030 On 03-May-18	9.49	Call	Bond Future	6130	6	6130	6	0.00
28/02/2018	2030 On 03-May-18	9.51	Call	Bond Future	6252	7	6252	7	0.00
28/02/2018	2030 On 03-May-18	9.50	Call	Bond Future	6191	6	6191	6	0.00
28/02/2018	2030 On 03-May-18	9.50	Put	Bond Future	115	0	115	0	0.00
28/02/2018	2030 On 03-May-18	9.51	Put	Bond Future	111	0	111	0	0.00
28/02/2018	2030 On 03-May-18	9.49	Put	Bond Future	118	0	118	0	0.00
28/02/2018	2030 On 02-August-18			Bond Future	8.64	95.8482	8.6432	95.8482	127.00
28/02/2018	2030 On 02-August-18	9.46	Call	Bond Future	6157	6	6157	6	0.00
28/02/2018	2030 On 02-August-18	8.51	Call	Bond Future	1862	2	1862	2	7,850.00
28/02/2018	2030 On 02-August-18	8.91	Call	Bond Future	3427	4	3427	4	7,850.00
28/02/2018	2030 On 02-August-18	9.47	Call	Bond Future	6211	6	6211	6	0.00
28/02/2018	2030 On 02-August-18	9.50	Call	Bond Future	6372	7	6372	7	0.00
28/02/2018	2030 On 02-August-18	9.45	Call	Bond Future	6104	6	6104	6	0.00
28/02/2018	2030 On 02-August-18	9.50	Put	Bond Future	647	1	647	1	7,850.00
28/02/2018	2030 On 02-August-18	9.47	Put	Bond Future	678	1	678	1	0.00
28/02/2018	2030 On 02-August-18	9.45	Put	Bond Future	700	1	700	1	0.00
28/02/2018	2030 On 02-August-18	8.91	Put	Bond Future	1593	1	1593	1	0.00
28/02/2018	2030 On 02-August-18	9.46	Put	Bond Future	689	1	689	1	0.00

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28/02/2018	2030 On 02-August-18	8.51	Put	Bond Future	2795	3	2795	3	0.00
28/02/2018	2032 On 03-May-18			Bond Future	8.81	96.7171	8.8088	96.7171	62,007.00
28/02/2018	2032 On 03-May-18	9.70	Call	Bond Future	6658	7	6658	7	0.00
28/02/2018	2032 On 03-May-18	9.71	Call	Bond Future	6723	7	6723	7	0.00
28/02/2018	2032 On 03-May-18	9.72	Call	Bond Future	6788	7	6788	7	0.00
28/02/2018	2032 On 03-May-18	9.72	Put	Bond Future	137	0	137	0	0.00
28/02/2018	2032 On 03-May-18	9.70	Put	Bond Future	145	0	145	0	0.00
28/02/2018	2032 On 03-May-18	9.71	Put	Bond Future	141	0	141	0	0.00
28/02/2018	2032 On 02-August-18			Bond Future	8.85	98.5068	8.8489	98.5068	2.00
28/02/2018	2032 On 02-August-18	9.68	Call	Bond Future	6800	7	6800	7	0.00
28/02/2018	2032 On 02-August-18	9.67	Call	Bond Future	6743	7	6743	7	0.00
28/02/2018	2032 On 02-August-18	9.66	Call	Bond Future	6686	7	6686	7	0.00
28/02/2018	2032 On 02-August-18	9.67	Put	Bond Future	796	1	796	1	0.00
28/02/2018	2032 On 02-August-18	9.66	Put	Bond Future	808	1	808	1	0.00
28/02/2018	2032 On 02-August-18	9.68	Put	Bond Future	784	1	784	1	0.00
28/02/2018	2033 On 03-May-18			Bond Future	103.75	104.4070	103.7481	104.4070	6,055.00
28/02/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2033 On 03-May-18	107.69	Put	Bond Future	3942	3	3942	3	0.00
28/02/2018	2033 On 03-May-18	107.70	Put	Bond Future	3952	3	3952	3	0.00
28/02/2018	2033 On 03-May-18	107.71	Put	Bond Future	3962	3	3962	3	0.00
28/02/2018	2033 On 02-August-18			Bond Future	105.67	106.3446	105.6729	106.3446	0.00
28/02/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2033 On 02-August-18	109.93	Put	Bond Future	4257	4	4257	4	0.00
28/02/2018	2033 On 02-August-18	109.94	Put	Bond Future	4267	4	4267	4	0.00
28/02/2018	2033 On 02-August-18	109.92	Put	Bond Future	4247	4	4247	4	0.00
28/02/2018	2037 On 03-May-18			Bond Future	9.04	98.0160	9.0413	98.0160	48,380.00
28/02/2018	2037 On 03-May-18	9.97	Call	Bond Future	7693	8	7693	8	0.00
28/02/2018	2037 On 03-May-18	9.99	Call	Bond Future	7836	8	7836	8	0.00
28/02/2018	2037 On 03-May-18	9.98	Call	Bond Future	7765	8	7765	8	0.00
28/02/2018	2037 On 03-May-18	9.98	Put	Bond Future	170	0	170	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
28/02/2018	2037 On 03-May-18	9.97	Put	Bond Future	175	0	175	0	0.00
28/02/2018	2037 On 03-May-18	9.99	Put	Bond Future	165	0	165	0	0.00
28/02/2018	2037 On 02-August-18			Bond Future	9.09	95.5737	9.0861	95.5737	731.00
28/02/2018	2037 On 02-August-18	9.95	Call	Bond Future	7872	8	7872	8	0.00
28/02/2018	2037 On 02-August-18	9.96	Call	Bond Future	7935	8	7935	8	0.00
28/02/2018	2037 On 02-August-18	9.97	Call	Bond Future	7998	8	7998	8	0.00
28/02/2018	2037 On 02-August-18	9.97	Put	Bond Future	897	1	897	1	0.00
28/02/2018	2037 On 02-August-18	9.95	Put	Bond Future	923	1	923	1	0.00
28/02/2018	2037 On 02-August-18	9.96	Put	Bond Future	910	1	910	1	0.00
28/02/2018	2038 On 03-May-18			Bond Future	127.55	127.5366	127.5473	127.5366	8,991.00
28/02/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2038 On 03-May-18	132.29	Put	Bond Future	4743	5	4743	5	0.00
28/02/2018	2038 On 03-May-18	132.27	Put	Bond Future	4723	5	4723	5	0.00
28/02/2018	2038 On 03-May-18	132.28	Put	Bond Future	4733	5	4733	5	0.00
28/02/2018	2038 On 02-August-18			Bond Future	128.36	128.3506	128.3607	128.3506	0.00
28/02/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2038 On 02-August-18	134.53	Put	Bond Future	6169	6	6169	6	0.00
28/02/2018	2038 On 02-August-18	134.54	Put	Bond Future	6179	6	6179	6	0.00
28/02/2018	2038 On 02-August-18	134.55	Put	Bond Future	6189	6	6189	6	0.00
28/02/2018	2040 On 03-May-18			Bond Future	9.08	102.1880	9.0757	102.1880	40,145.00
28/02/2018	2040 On 03-May-18	10.07	Call	Bond Future	8824	9	8824	9	0.00
28/02/2018	2040 On 03-May-18	8.50	Call	Bond Future	279	0	279	0	750.00
28/02/2018	2040 On 03-May-18	10.06	Call	Bond Future	8749	9	8749	9	0.00
28/02/2018	2040 On 03-May-18	10.00	Call	Bond Future	8299	9	8299	9	1,500.00
28/02/2018	2040 On 03-May-18	9.00	Call	Bond Future	1676	2	1676	2	1,500.00
28/02/2018	2040 On 03-May-18	10.08	Call	Bond Future	8899	9	8899	9	0.00
28/02/2018	2040 On 03-May-18	9.00	Put	Bond Future	2390	2	2390	2	0.00
28/02/2018	2040 On 03-May-18	10.06	Put	Bond Future	171	0	171	0	0.00
28/02/2018	2040 On 03-May-18	10.00	Put	Bond Future	209	0	209	0	0.00
28/02/2018	2040 On 03-May-18	10.07	Put	Bond Future	165	0	165	0	0.00

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28/02/2018	2040 On 03-May-18	8.50	Put	Bond Future	5912	0	5912	0	0.00
28/02/2018	2040 On 03-May-18	10.08	Put	Bond Future	160	0	160	0	0.00
28/02/2018	2040 On 02-August-18			Bond Future	9.12	99.5724	9.1197	99.5724	420.00
28/02/2018	2040 On 02-August-18	10.05	Call	Bond Future	8980	9	8980	9	0.00
28/02/2018	2040 On 02-August-18	10.04	Call	Bond Future	8912	9	8912	9	0.00
28/02/2018	2040 On 02-August-18	10.03	Call	Bond Future	8845	9	8845	9	0.00
28/02/2018	2040 On 02-August-18	10.04	Put	Bond Future	935	1	935	1	0.00
28/02/2018	2040 On 02-August-18	10.03	Put	Bond Future	949	1	949	1	0.00
28/02/2018	2040 On 02-August-18	10.05	Put	Bond Future	922	1	922	1	0.00
28/02/2018	2044 On 03-May-18			Bond Future	9.11	99.3455	9.1098	99.3455	23,703.00
28/02/2018	2044 On 03-May-18	10.11	Call	Bond Future	9013	10	9013	10	0.00
28/02/2018	2044 On 03-May-18	10.10	Call	Bond Future	8938	9	8938	9	0.00
28/02/2018	2044 On 03-May-18	10.09	Call	Bond Future	8861	9	8861	9	0.00
28/02/2018	2044 On 03-May-18	10.10	Put	Bond Future	179	0	179	0	0.00
28/02/2018	2044 On 03-May-18	10.09	Put	Bond Future	183	0	183	0	0.00
28/02/2018	2044 On 03-May-18	10.11	Put	Bond Future	173	0	173	0	0.00
28/02/2018	2044 On 02-August-18			Bond Future	9.15	96.8026	9.1523	96.8026	0.00
28/02/2018	2044 On 02-August-18	10.05	Call	Bond Future	8946	9	8946	9	0.00
28/02/2018	2044 On 02-August-18	10.07	Call	Bond Future	9083	10	9083	10	0.00
28/02/2018	2044 On 02-August-18	10.06	Call	Bond Future	9015	9	9015	9	0.00
28/02/2018	2044 On 02-August-18	10.06	Put	Bond Future	1007	1	1007	1	0.00
28/02/2018	2044 On 02-August-18	10.07	Put	Bond Future	993	1	993	1	0.00
28/02/2018	2044 On 02-August-18	10.05	Put	Bond Future	1021	1	1021	1	0.00
28/02/2018	2046 On 03-May-18			Bond Future	119.37	119.8298	119.3682	119.8298	10,874.00
28/02/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2046 On 03-May-18	127.94	Put	Bond Future	8572	8	8572	8	0.00
28/02/2018	2046 On 03-May-18	127.95	Put	Bond Future	8582	8	8582	8	0.00
28/02/2018	2046 On 03-May-18	127.93	Put	Bond Future	8562	8	8562	8	0.00
28/02/2018	2046 On 02-August-18			Bond Future	121.58	122.0537	121.5828	122.0537	0.00
28/02/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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28/02/2018	2046 On 02-August-18	128.79	Put	Bond Future	7207	7	7207	7	0.00
28/02/2018	2046 On 02-August-18	128.77	Put	Bond Future	7187	7	7187	7	0.00
28/02/2018	2046 On 02-August-18	128.78	Put	Bond Future	7197	7	7197	7	0.00
28/02/2018	2050 On 03-May-18			Bond Future	126.70	127.2381	126.6985	127.2381	9,788.00
28/02/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2050 On 03-May-18	135.63	Put	Bond Future	8931	8	8931	8	0.00
28/02/2018	2050 On 03-May-18	135.61	Put	Bond Future	8911	8	8911	8	0.00
28/02/2018	2050 On 03-May-18	135.62	Put	Bond Future	8921	8	8921	8	0.00
28/02/2018	2050 On 02-August-18			Bond Future	127.32	127.8665	127.3162	127.8665	0.00
28/02/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
28/02/2018	2050 On 02-August-18	137.54	Put	Bond Future	10224	10	10224	10	0.00
28/02/2018	2050 On 02-August-18	137.52	Put	Bond Future	10204	10	10204	10	0.00
28/02/2018	2050 On 02-August-18	137.53	Put	Bond Future	10214	10	10214	10	0.00
28/02/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	AL37 On 03-May-18			Index Future	589.43	591.1860	589.4340	591.1860	0.00
28/02/2018	AL37 On 02-August-18			Index Future	600.34	602.1270	600.3420	602.1270	0.00
28/02/2018	AL7T On 03-May-18			Index Future	690.44	695.4820	690.4350	695.4820	0.00
28/02/2018	AL7T On 02-August-18			Index Future	703.21	708.3540	703.2120	708.3540	0.00
28/02/2018	ALBI On 03-May-18			Index Future	630.46	637.3780	630.4610	637.3780	814.00
28/02/2018	ALBI On 02-August-18			Index Future	642.13	649.1740	642.1280	649.1740	0.00
28/02/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/02/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2018	EL28 On 03-May-18			Bond Future	129.68	129.6609	129.6780	129.6609	0.00
28/02/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
28/02/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
28/02/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
28/02/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3502	4	3502	4	0.00
28/02/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3512	4	3512	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3522	4	3522	4	0.00
28/02/2018	EL28 On 02-August-18			Bond Future	132.08	132.0670	132.0836	132.0670	0.00
28/02/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
28/02/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
28/02/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
28/02/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2856	3	2856	3	0.00
28/02/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2866	3	2866	3	0.00
28/02/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2846	3	2846	3	0.00
28/02/2018	ES33 On 03-May-18			Bond Future	10.37	79.5773	10.3740	79.5773	9,466.00
28/02/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4998	5	4998	5	0.00
28/02/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5113	5	5113	5	0.00
28/02/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5055	5	5055	5	0.00
28/02/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
28/02/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
28/02/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
28/02/2018	ES33 On 02-August-18			Bond Future	10.46	81.0498	10.4599	81.0498	0.00
28/02/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4091	4	4091	4	0.00
28/02/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4149	4	4149	4	0.00
28/02/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4206	5	4206	5	0.00
28/02/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
28/02/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
28/02/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
28/02/2018	ES42 On 03-May-18			Bond Future	10.49	83.3327	10.4937	83.3327	7,957.00
28/02/2018	ES42 On 02-August-18			Bond Future	10.58	84.8746	10.5753	84.8746	0.00
28/02/2018	GOVI On 03-May-18			GOVI	627.67	634.0380	627.6670	634.0380	617.00
28/02/2018	GOVI On 03-May-18	590.29	Call	GOVI	373770	44	373770	44	0.00
28/02/2018	GOVI On 03-May-18	590.27	Call	GOVI	373970	44	373970	44	0.00
28/02/2018	GOVI On 03-May-18	590.28	Call	GOVI	373870	44	373870	44	0.00
28/02/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
28/02/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
28/02/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
28/02/2018	GOVI On 02-August-18			GOVI	639.28	645.7730	639.2830	645.7730	0.00
28/02/2018	GOVI On 02-August-18	605.71	Call	GOVI	335730	40	335730	40	0.00
28/02/2018	GOVI On 02-August-18	605.72	Call	GOVI	335630	40	335630	40	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
28/02/2018	GOVI On 02-August-18	605.70	Call	GOVI	335830	40	335830	40	0.00
28/02/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
28/02/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
28/02/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
28/02/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2018	IGOV On 03-May-18			Index Future	254.03	254.2780	254.0340	254.2780	1,145.00
28/02/2018	IGOV On 02-August-18			Index Future	258.75	258.9970	258.7460	258.9970	0.00
28/02/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
28/02/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
28/02/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
28/02/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4600	100.4700	100.4600	0.00
28/02/2018	IS01 On 22-March-19			Interest Rate Swap	99.46	99.4300	99.4600	99.4300	0.00
28/02/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
28/02/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
28/02/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
28/02/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8400	98.8500	98.8400	0.00
28/02/2018	IS02 On 15-March-19			Interest Rate Swap	99.21	99.1800	99.2100	99.1800	0.00
28/02/2018	IS02 On 21-June-19			Interest Rate Swap	99.53	99.5000	99.5300	99.5000	0.00
28/02/2018	IS02 On 20-September-19			Interest Rate Swap	99.87	99.8300	99.8700	99.8300	0.00
28/02/2018	IS02 On 20-December-19			Interest Rate Swap	100.76	100.7100	100.7600	100.7100	0.00
28/02/2018	IS02 On 23-March-20			Interest Rate Swap	98.45	98.4000	98.4500	98.4000	0.00
28/02/2018	IS05 On 17-December-20			Interest Rate Swap	95.76	95.6800	95.7600	95.6800	0.00
28/02/2018	IS05 On 16-March-21			Interest Rate Swap	94.92	94.8300	94.9200	94.8300	0.00
28/02/2018	IS05 On 15-June-21			Interest Rate Swap	94.04	93.9500	94.0400	93.9500	0.00
28/02/2018	IS05 On 21-September-21			Interest Rate Swap	94.14	94.0400	94.1400	94.0400	0.00
28/02/2018	IS05 On 21-December-21			Interest Rate Swap	96.27	96.1700	96.2700	96.1700	51.00
28/02/2018	IS05 On 15-March-22			Interest Rate Swap	96.34	96.2300	96.3400	96.2300	0.00
28/02/2018	IS05 On 21-June-22			Interest Rate Swap	97.46	97.3400	97.4600	97.3400	0.00
28/02/2018	IS05 On 20-September-22			Interest Rate Swap	99.59	99.4700	99.5900	99.4700	0.00
28/02/2018	IS05 On 20-December-22			Interest Rate Swap	100.78	100.6500	100.7800	100.6500	0.00
28/02/2018	IS05 On 22-March-23			Interest Rate Swap	95.81	95.6700	95.8100	95.6700	0.00
28/02/2018	IS10 On 17-December-25			Interest Rate Swap	93.43	93.2300	93.4300	93.2300	0.00
28/02/2018	IS10 On 16-March-26			Interest Rate Swap	90.36	90.1700	90.3600	90.1700	0.00
28/02/2018	IS10 On 15-June-26			Interest Rate Swap	89.05	88.8600	89.0500	88.8600	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
28/02/2018	IS10 On 21-September-26			Interest Rate Swap	91.17	90.9900	91.1700	90.9900	0.00
28/02/2018	IS10 On 21-December-26			Interest Rate Swap	94.93	94.7600	94.9300	94.7600	0.00
28/02/2018	IS10 On 15-March-27			Interest Rate Swap	93.44	93.2700	93.4400	93.2700	0.00
28/02/2018	IS10 On 21-June-27			Interest Rate Swap	95.46	95.2900	95.4600	95.2900	0.00
28/02/2018	IS10 On 20-September-27			Interest Rate Swap	99.15	98.9900	99.1500	98.9900	0.00
28/02/2018	IS10 On 20-December-27			Interest Rate Swap	99.45	99.2900	99.4500	99.2900	0.00
28/02/2018	IS10 On 22-March-28			Interest Rate Swap	94.60	94.4300	94.6000	94.4300	0.00
28/02/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/02/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/02/2018	JBAF On 20-March-18			Jibar Tradeable Future	7.11	92.9100	7.1100	92.9100	2,500.00
28/02/2018	JBAF On 18-April-18			Jibar Tradeable Future	7.02	93.0400	7.0200	93.0400	0.00
28/02/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.92	93.1800	6.9200	93.1800	0.00
28/02/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.82	93.3400	6.8200	93.3400	0.00
28/02/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/02/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.3500	6.8000	93.3500	35,000.00
28/02/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.81	93.3300	6.8100	93.3300	0.00
28/02/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.85	93.2800	6.8500	93.2800	0.00
28/02/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.2100	6.9200	93.2100	0.00
28/02/2018	R023 On 03-May-18			Bond Future	7.47	102.6404	7.4687	102.6404	66,472.00
28/02/2018	R023 On 03-May-18	8.27	Call	Bond Future	3194	3	3194	3	0.00
28/02/2018	R023 On 03-May-18	8.28	Call	Bond Future	3230	3	3230	3	0.00
28/02/2018	R023 On 03-May-18	8.29	Call	Bond Future	3267	3	3267	3	0.00
28/02/2018	R023 On 03-May-18	9.19	Call	Bond Future	6625	7	6625	7	0.00
28/02/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
28/02/2018	R023 On 03-May-18	8.28	Put	Bond Future	40	0	40	0	0.00
28/02/2018	R023 On 03-May-18	8.29	Put	Bond Future	38	0	38	0	0.00
28/02/2018	R023 On 03-May-18	8.27	Put	Bond Future	41	0	41	0	0.00
28/02/2018	R035 On 03-May-18			Bond Future	8.94	101.5737	8.9428	101.5737	66,738.00
28/02/2018	R035 On 03-May-18	9.90	Call	Bond Future	7959	8	7959	8	0.00
28/02/2018	R035 On 03-May-18	8.75	Call	Bond Future	1602	2	1602	2	1,000.00
28/02/2018	R035 On 03-May-18	9.25	Call	Bond Future	3798	4	3798	4	0.00
28/02/2018	R035 On 03-May-18	9.91	Call	Bond Future	8029	9	8029	9	0.00
28/02/2018	R035 On 03-May-18	9.89	Call	Bond Future	7890	8	7890	8	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
28/02/2018	R035 On 03-May-18	9.89	Put	Bond Future	234	0	234	0	0.00
28/02/2018	R035 On 03-May-18	9.25	Put	Bond Future	1214	1	1214	1	1,000.00
28/02/2018	R035 On 03-May-18	9.90	Put	Bond Future	227	0	227	0	0.00
28/02/2018	R035 On 03-May-18	9.91	Put	Bond Future	221	0	221	0	0.00
28/02/2018	R035 On 03-May-18	8.75	Put	Bond Future	3277	3	3277	3	0.00
28/02/2018	R035 On 02-August-18			Bond Future	8.98	103.4533	8.9828	103.4533	3.00
28/02/2018	R035 On 02-August-18	9.42	Call	Bond Future	5878	6	5878	6	0.00
28/02/2018	R035 On 02-August-18	9.44	Call	Bond Future	5983	6	5983	6	0.00
28/02/2018	R035 On 02-August-18	9.43	Call	Bond Future	5930	6	5930	6	0.00
28/02/2018	R035 On 02-August-18	9.44	Put	Bond Future	2216	2	2216	2	0.00
28/02/2018	R035 On 02-August-18	9.43	Put	Bond Future	2244	2	2244	2	0.00
28/02/2018	R035 On 02-August-18	9.42	Put	Bond Future	2272	2	2272	2	0.00
28/02/2018	R186 On 03-May-18			Bond Future	8.14	118.5735	8.1359	118.5735	200,450.00
28/02/2018	R186 On 03-May-18	8.93	Call	Bond Future	5270	5	5270	5	0.00
28/02/2018	R186 On 03-May-18	10.14	Call	Bond Future	12414	13	12414	13	0.00
28/02/2018	R186 On 03-May-18	9.30	Call	Bond Future	7468	8	7468	8	1,120.00
28/02/2018	R186 On 03-May-18	8.69	Call	Bond Future	3891	4	3891	4	0.00
28/02/2018	R186 On 03-May-18	8.50	Call	Bond Future	2874	3	2874	3	0.00
28/02/2018	R186 On 03-May-18	7.85	Call	Bond Future	492	1	492	1	500.00
28/02/2018	R186 On 03-May-18	8.92	Call	Bond Future	5211	5	5211	5	0.00
28/02/2018	R186 On 03-May-18	9.19	Call	Bond Future	6812	7	6812	7	0.00
28/02/2018	R186 On 03-May-18	8.70	Call	Bond Future	3947	4	3947	4	0.00
28/02/2018	R186 On 03-May-18	8.85	Call	Bond Future	4802	5	4802	5	0.00
28/02/2018	R186 On 03-May-18	9.75	Call	Bond Future	10146	10	10146	10	0.00
28/02/2018	R186 On 03-May-18	8.40	Call	Bond Future	2380	3	2380	3	7.00
28/02/2018	R186 On 03-May-18	8.00	Call	Bond Future	845	1	845	1	7.00
28/02/2018	R186 On 03-May-18	8.35	Call	Bond Future	2146	2	2146	2	0.00
28/02/2018	R186 On 03-May-18	8.45	Call	Bond Future	2622	3	2622	3	0.00
28/02/2018	R186 On 03-May-18	8.91	Call	Bond Future	5152	5	5152	5	0.00
28/02/2018	R186 On 03-May-18	9.72	Call	Bond Future	9969	10	9969	10	0.00
28/02/2018	R186 On 03-May-18	9.19	Put	Bond Future	48	0	48	0	0.00
28/02/2018	R186 On 03-May-18	8.69	Put	Bond Future	268	0	268	0	0.00
28/02/2018	R186 On 03-May-18	8.70	Put	Bond Future	260	0	260	0	0.00
28/02/2018	R186 On 03-May-18	8.50	Put	Bond Future	476	0	476	0	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2018	R186 On 03-May-18	8.92	Put	Bond Future	128	0	128	0	0.00
28/02/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	3	0	3,200.00
28/02/2018	R186 On 03-May-18	8.85	Put	Bond Future	161	0	161	0	4,745.00
28/02/2018	R186 On 03-May-18	8.91	Put	Bond Future	133	0	133	0	0.00
28/02/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R186 On 03-May-18	9.72	Put	Bond Future	3	0	3	0	10,640.00
28/02/2018	R186 On 03-May-18	8.40	Put	Bond Future	634	1	634	1	3,500.00
28/02/2018	R186 On 03-May-18	8.35	Put	Bond Future	728	1	728	1	500.00
28/02/2018	R186 On 03-May-18	8.45	Put	Bond Future	550	1	550	1	0.00
28/02/2018	R186 On 03-May-18	8.00	Put	Bond Future	1757	2	1757	2	0.00
28/02/2018	R186 On 03-May-18	7.85	Put	Bond Future	2423	2	2423	2	0.00
28/02/2018	R186 On 03-May-18	9.30	Put	Bond Future	29	0	29	0	0.00
28/02/2018	R186 On 03-May-18	8.93	Put	Bond Future	124	0	124	0	0.00
28/02/2018	R186 On 02-August-18			Bond Future	8.16	115.4673	8.1639	115.4673	191.00
28/02/2018	R186 On 02-August-18	8.47	Call	Bond Future	3258	3	3258	3	0.00
28/02/2018	R186 On 02-August-18	8.25	Call	Bond Future	2364	2	2364	2	1,470.00
28/02/2018	R186 On 02-August-18	8.46	Call	Bond Future	3214	3	3214	3	0.00
28/02/2018	R186 On 02-August-18	7.50	Call	Bond Future	460	0	460	0	1,470.00
28/02/2018	R186 On 02-August-18	8.48	Call	Bond Future	3301	3	3301	3	0.00
28/02/2018	R186 On 02-August-18	7.50	Put	Bond Future	4896	5	4896	5	0.00
28/02/2018	R186 On 02-August-18	8.25	Put	Bond Future	1805	2	1805	2	0.00
28/02/2018	R186 On 02-August-18	8.46	Put	Bond Future	1306	1	1306	1	0.00
28/02/2018	R186 On 02-August-18	8.48	Put	Bond Future	1265	1	1265	1	0.00
28/02/2018	R186 On 02-August-18	8.47	Put	Bond Future	1286	1	1286	1	0.00
28/02/2018	R186 On 01-November-18			Bond Future	8.19	117.6363	8.1876	117.6363	0.00
28/02/2018	R186 On 01-November-18	8.46	Call	Bond Future	3646	4	3646	4	5,000.00
28/02/2018	R186 On 01-November-18	8.53	Call	Bond Future	3930	4	3930	4	0.00
28/02/2018	R186 On 01-November-18	9.14	Call	Bond Future	6702	7	6702	7	0.00
28/02/2018	R186 On 01-November-18	8.52	Call	Bond Future	3889	4	3889	4	0.00
28/02/2018	R186 On 01-November-18	7.96	Call	Bond Future	1920	2	1920	2	5,000.00
28/02/2018	R186 On 01-November-18	8.54	Call	Bond Future	3971	4	3971	4	0.00
28/02/2018	R186 On 01-November-18	9.14	Put	Bond Future	854	1	854	1	5,000.00
28/02/2018	R186 On 01-November-18	8.52	Put	Bond Future	1802	2	1802	2	0.00
28/02/2018	R186 On 01-November-18	7.96	Put	Bond Future	3379	3	3379	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2018	R186 On 01-November-18	8.54	Put	Bond Future	1760	2	1760	2	0.00
28/02/2018	R186 On 01-November-18	8.53	Put	Bond Future	1781	2	1781	2	0.00
28/02/2018	R186 On 01-November-18	8.46	Put	Bond Future	1932	2	1932	2	0.00
28/02/2018	R197 On 03-May-18			Bond Future	306.37	305.9045	306.3743	305.9045	2,388.00
28/02/2018	R197 On 03-May-18	304.44	Call	Bond Future	1934	1	1934	1	0.00
28/02/2018	R197 On 03-May-18	304.46	Call	Bond Future	1914	1	1914	1	0.00
28/02/2018	R197 On 03-May-18	304.45	Call	Bond Future	1924	1	1924	1	0.00
28/02/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R202 On 03-May-18			Bond Future	238.78	238.7629	238.7842	238.7629	23,064.00
28/02/2018	R202 On 03-May-18	247.47	Call	Bond Future	83	0	83	0	0.00
28/02/2018	R202 On 03-May-18	247.48	Call	Bond Future	83	0	83	0	0.00
28/02/2018	R202 On 03-May-18	247.49	Call	Bond Future	83	0	83	0	0.00
28/02/2018	R202 On 03-May-18	247.49	Put	Bond Future	8788	9	8788	9	0.00
28/02/2018	R202 On 03-May-18	247.47	Put	Bond Future	8769	9	8769	9	0.00
28/02/2018	R202 On 03-May-18	247.48	Put	Bond Future	8779	9	8779	9	0.00
28/02/2018	R204 On 03-May-18			Bond Future	6.31	104.0181	6.3102	104.0181	22,162.00
28/02/2018	R204 On 03-May-18	7.09	Call	Bond Future	472	0	472	0	0.00
28/02/2018	R204 On 03-May-18	7.10	Call	Bond Future	478	0	478	0	0.00
28/02/2018	R204 On 03-May-18	7.08	Call	Bond Future	466	0	466	0	0.00
28/02/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R207 On 03-May-18			Bond Future	6.64	103.2555	6.6415	103.2555	25,716.00
28/02/2018	R207 On 03-May-18	7.58	Call	Bond Future	1474	2	1474	2	0.00
28/02/2018	R207 On 03-May-18	7.57	Call	Bond Future	1458	2	1458	2	0.00
28/02/2018	R207 On 03-May-18	7.56	Call	Bond Future	1443	1	1443	1	0.00
28/02/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
28/02/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
28/02/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
28/02/2018	R208 On 03-May-18			Bond Future	7.01	100.0838	7.0079	100.0838	35,989.00
28/02/2018	R208 On 03-May-18	7.77	Call	Bond Future	1952	2	1952	2	0.00
28/02/2018	R208 On 03-May-18	7.78	Call	Bond Future	1977	2	1977	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
28/02/2018	R208 On 03-May-18	7.79	Call	Bond Future	2001	2	2001	2	0.00
28/02/2018	R208 On 03-May-18	7.78	Put	Bond Future	16	0	16	0	0.00
28/02/2018	R208 On 03-May-18	7.79	Put	Bond Future	15	0	15	0	0.00
28/02/2018	R208 On 03-May-18	7.77	Put	Bond Future	16	0	16	0	0.00
28/02/2018	R209 On 03-May-18			Bond Future	8.94	77.2256	8.9417	77.2256	80,760.00
28/02/2018	R209 On 03-May-18	9.85	Call	Bond Future	6340	7	6340	7	0.00
28/02/2018	R209 On 03-May-18	10.22	Call	Bond Future	8545	9	8545	9	0.00
28/02/2018	R209 On 03-May-18	10.00	Call	Bond Future	7235	8	7235	8	0.00
28/02/2018	R209 On 03-May-18	10.73	Call	Bond Future	11515	12	11515	12	0.00
28/02/2018	R209 On 03-May-18	9.75	Call	Bond Future	5741	6	5741	6	435.00
28/02/2018	R209 On 03-May-18	9.77	Call	Bond Future	5861	6	5861	6	0.00
28/02/2018	R209 On 03-May-18	9.30	Call	Bond Future	3174	3	3174	3	1,321.00
28/02/2018	R209 On 03-May-18	9.86	Call	Bond Future	6400	7	6400	7	0.00
28/02/2018	R209 On 03-May-18	9.19	Call	Bond Future	2612	3	2612	3	250.00
28/02/2018	R209 On 03-May-18	9.47	Call	Bond Future	4105	4	4105	4	0.00
28/02/2018	R209 On 03-May-18	8.95	Call	Bond Future	1546	2	1546	2	1,321.00
28/02/2018	R209 On 03-May-18	9.84	Call	Bond Future	6280	7	6280	7	0.00
28/02/2018	R209 On 03-May-18	9.84	Put	Bond Future	146	0	146	0	0.00
28/02/2018	R209 On 03-May-18	9.19	Put	Bond Future	840	1	840	1	0.00
28/02/2018	R209 On 03-May-18	9.86	Put	Bond Future	138	0	138	0	0.00
28/02/2018	R209 On 03-May-18	10.00	Put	Bond Future	85	0	85	0	11,067.00
28/02/2018	R209 On 03-May-18	9.47	Put	Bond Future	406	0	406	0	250.00
28/02/2018	R209 On 03-May-18	9.77	Put	Bond Future	178	0	178	0	250.00
28/02/2018	R209 On 03-May-18	9.30	Put	Bond Future	635	1	635	1	0.00
28/02/2018	R209 On 03-May-18	8.95	Put	Bond Future	1486	1	1486	1	0.00
28/02/2018	R209 On 03-May-18	9.85	Put	Bond Future	142	0	142	0	0.00
28/02/2018	R209 On 03-May-18	10.22	Put	Bond Future	36	0	36	0	435.00
28/02/2018	R209 On 03-May-18	9.75	Put	Bond Future	188	0	188	0	0.00
28/02/2018	R209 On 03-May-18	10.73	Put	Bond Future	4	0	4	0	435.00
28/02/2018	R209 On 02-August-18			Bond Future	8.98	78.6546	8.9788	78.6546	816.00
28/02/2018	R209 On 02-August-18	10.84	Call	Bond Future	11928	12	11928	12	0.00
28/02/2018	R209 On 02-August-18	10.21	Call	Bond Future	8532	9	8532	9	0.00
28/02/2018	R209 On 02-August-18	9.66	Call	Bond Future	5644	6	5644	6	435.00
28/02/2018	R209 On 02-August-18	10.38	Call	Bond Future	9444	10	9444	10	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
28/02/2018	R209 On 02-August-18	10.39	Call	Bond Future	9498	10	9498	10	0.00
28/02/2018	R209 On 02-August-18	10.40	Call	Bond Future	9552	10	9552	10	0.00
28/02/2018	R209 On 02-August-18	10.40	Put	Bond Future	254	0	254	0	0.00
28/02/2018	R209 On 02-August-18	9.66	Put	Bond Future	963	1	963	1	0.00
28/02/2018	R209 On 02-August-18	10.38	Put	Bond Future	265	0	265	0	0.00
28/02/2018	R209 On 02-August-18	10.39	Put	Bond Future	260	0	260	0	0.00
28/02/2018	R209 On 02-August-18	10.21	Put	Bond Future	376	0	376	0	435.00
28/02/2018	R209 On 02-August-18	10.84	Put	Bond Future	95	0	95	0	435.00
28/02/2018	R209 On 01-November-18			Bond Future	9.01	76.9832	9.0147	76.9832	0.00
28/02/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75681	76	75681	76	0.00
28/02/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75681	76	75681	76	0.00
28/02/2018	R209 On 01-November-18	9.97	Call	Bond Future	7549	8	7549	8	0.00
28/02/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75681	76	75681	76	0.00
28/02/2018	R209 On 01-November-18	9.34	Call	Bond Future	4548	5	4548	5	0.00
28/02/2018	R209 On 01-November-18	10.57	Call	Bond Future	10499	11	10499	11	0.00
28/02/2018	R209 On 01-November-18	9.94	Call	Bond Future	7399	8	7399	8	0.00
28/02/2018	R209 On 01-November-18	9.94	Put	Bond Future	1195	1	1195	1	0.00
28/02/2018	R209 On 01-November-18	10.57	Put	Bond Future	491	0	491	0	0.00
28/02/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R209 On 01-November-18	9.97	Put	Bond Future	1157	1	1157	1	0.00
28/02/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R209 On 01-November-18	9.34	Put	Bond Future	2278	2	2278	2	0.00
28/02/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R210 On 03-May-18			Bond Future	188.05	188.0380	188.0512	188.0380	2,159.00
28/02/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
28/02/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
28/02/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
28/02/2018	R210 On 03-May-18	191.45	Put	Bond Future	3399	3	3399	3	0.00
28/02/2018	R210 On 03-May-18	191.44	Put	Bond Future	3389	3	3389	3	0.00
28/02/2018	R210 On 03-May-18	191.46	Put	Bond Future	3409	3	3409	3	0.00
28/02/2018	R212 On 03-May-18			Bond Future	155.43	155.4217	155.4261	155.4217	4,755.00
28/02/2018	R212 On 03-May-18	154.28	Call	Bond Future	1146	1	1146	1	0.00
28/02/2018	R212 On 03-May-18	154.30	Call	Bond Future	1126	1	1126	1	0.00
28/02/2018	R212 On 03-May-18	154.29	Call	Bond Future	1136	1	1136	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
28/02/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
28/02/2018	R213 On 03-May-18			Bond Future	8.69	88.7373	8.6897	88.7373	45,747.00
28/02/2018	R213 On 03-May-18	9.56	Call	Bond Future	5917	6	5917	6	0.00
28/02/2018	R213 On 03-May-18	9.57	Call	Bond Future	5976	6	5976	6	0.00
28/02/2018	R213 On 03-May-18	9.58	Call	Bond Future	6035	6	6035	6	0.00
28/02/2018	R213 On 03-May-18	9.58	Put	Bond Future	129	0	129	0	0.00
28/02/2018	R213 On 03-May-18	9.56	Put	Bond Future	137	0	137	0	0.00
28/02/2018	R213 On 03-May-18	9.57	Put	Bond Future	133	0	133	0	0.00
28/02/2018	R213 On 02-August-18			Bond Future	8.73	90.3794	8.7251	90.3794	1.00
28/02/2018	R213 On 02-August-18	9.07	Call	Bond Future	3741	4	3741	4	0.00
28/02/2018	R213 On 02-August-18	9.06	Call	Bond Future	3696	4	3696	4	0.00
28/02/2018	R213 On 02-August-18	9.05	Call	Bond Future	3651	4	3651	4	0.00
28/02/2018	R213 On 02-August-18	9.06	Put	Bond Future	1437	1	1437	1	0.00
28/02/2018	R213 On 02-August-18	9.05	Put	Bond Future	1458	1	1458	1	0.00
28/02/2018	R213 On 02-August-18	9.07	Put	Bond Future	1416	1	1416	1	0.00
28/02/2018	R214 On 03-May-18			Bond Future	9.05	77.1873	9.0504	77.1873	47,218.00
28/02/2018	R214 On 03-May-18	9.98	Call	Bond Future	6808	7	6808	7	0.00
28/02/2018	R214 On 03-May-18	9.99	Call	Bond Future	6870	7	6870	7	0.00
28/02/2018	R214 On 03-May-18	9.97	Call	Bond Future	6746	7	6746	7	0.00
28/02/2018	R214 On 03-May-18	9.97	Put	Bond Future	160	0	160	0	0.00
28/02/2018	R214 On 03-May-18	9.98	Put	Bond Future	156	0	156	0	0.00
28/02/2018	R214 On 03-May-18	9.99	Put	Bond Future	152	0	152	0	0.00
28/02/2018	R248 On 03-May-18			Bond Future	9.09	98.8333	9.0857	98.8333	91,404.00
28/02/2018	R248 On 03-May-18	10.07	Call	Bond Future	9168	10	9168	10	0.00
28/02/2018	R248 On 03-May-18	10.06	Call	Bond Future	9091	10	9091	10	0.00
28/02/2018	R248 On 03-May-18	10.05	Call	Bond Future	9014	10	9014	10	0.00
28/02/2018	R248 On 03-May-18	10.06	Put	Bond Future	199	0	199	0	0.00
28/02/2018	R248 On 03-May-18	10.05	Put	Bond Future	205	0	205	0	0.00
28/02/2018	R248 On 03-May-18	10.07	Put	Bond Future	192	0	192	0	0.00