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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	2025 On 03-May-18			Bond Future	133.30	133.2972	133.2991	133.2972	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
13/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	79	0	79	0	0.00
13/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	89	0	89	0	0.00
13/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	99	0	99	0	0.00
13/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
13/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
13/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
13/03/2018	2025 On 02-August-18			Bond Future	134.39	134.3883	134.3911	134.3883	0.00
13/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2269	2	2269	2	0.00
13/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2279	2	2279	2	0.00
13/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2259	2	2259	2	0.00
13/03/2018	2029 On 03-May-18			Bond Future	100.44	100.5910	100.4447	100.5910	1,370.00
13/03/2018	2029 On 02-August-18			Bond Future	102.31	102.4562	102.3078	102.4562	0.00
13/03/2018	2030 On 03-May-18			Bond Future	8.55	98.3312	8.5476	98.3312	90,182.00
13/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6458	7	6458	7	0.00
13/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6584	7	6584	7	0.00
13/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6521	7	6521	7	0.00
13/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	51	0	51	0	0.00
13/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	49	0	49	0	0.00
13/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	53	0	53	0	0.00
13/03/2018	2030 On 02-August-18			Bond Future	8.59	96.1439	8.5859	96.1439	127.00
13/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6411	7	6411	7	0.00
13/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1940	2	1940	2	7,850.00
13/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3582	4	3582	4	7,850.00
13/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6466	7	6466	7	0.00
13/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6632	7	6632	7	0.00
13/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6356	7	6356	7	0.00
13/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	506	0	506	0	7,850.00
13/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	533	1	533	1	0.00
13/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	551	1	551	1	0.00
13/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1347	1	1347	1	0.00
13/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	542	1	542	1	0.00

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13/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2473	2	2473	2	0.00
13/03/2018	2032 On 03-May-18			Bond Future	8.75	97.0761	8.7530	97.0761	61,647.00
13/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	7009	7	7009	7	0.00
13/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	7076	7	7076	7	0.00
13/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	7143	7	7143	7	0.00
13/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	62	0	62	0	0.00
13/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	67	0	67	0	0.00
13/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	64	0	64	0	0.00
13/03/2018	2032 On 02-August-18			Bond Future	8.79	98.8712	8.7914	98.8712	2.00
13/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	7075	7	7075	7	0.00
13/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	7016	7	7016	7	0.00
13/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6957	7	6957	7	0.00
13/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	632	1	632	1	0.00
13/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	642	1	642	1	0.00
13/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	621	1	621	1	0.00
13/03/2018	2033 On 03-May-18			Bond Future	103.12	103.1128	103.1154	103.1128	6,055.00
13/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	4575	5	4575	5	0.00
13/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	4585	5	4585	5	0.00
13/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	4595	5	4595	5	0.00
13/03/2018	2033 On 02-August-18			Bond Future	105.03	105.0247	105.0281	105.0247	0.00
13/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4902	5	4902	5	0.00
13/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4912	5	4912	5	0.00
13/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4892	5	4892	5	0.00
13/03/2018	2037 On 03-May-18			Bond Future	9.04	97.6251	9.0413	97.6251	48,150.00
13/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7625	8	7625	8	0.00
13/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7770	8	7770	8	0.00
13/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7698	8	7698	8	0.00
13/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	103	0	103	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
13/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	106	0	106	0	0.00
13/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	99	0	99	0	0.00
13/03/2018	2037 On 02-August-18			Bond Future	9.09	95.1744	9.0862	95.1744	731.00
13/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7748	8	7748	8	0.00
13/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7811	8	7811	8	0.00
13/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7875	8	7875	8	0.00
13/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	775	1	775	1	0.00
13/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	800	1	800	1	0.00
13/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	787	1	787	1	0.00
13/03/2018	2038 On 03-May-18			Bond Future	125.00	125.0015	125.0047	125.0015	8,991.00
13/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	7285	7	7285	7	0.00
13/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	7265	7	7265	7	0.00
13/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	7275	7	7275	7	0.00
13/03/2018	2038 On 02-August-18			Bond Future	125.77	125.7661	125.7704	125.7661	0.00
13/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	8760	9	8760	9	0.00
13/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	8770	9	8770	9	0.00
13/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	8780	9	8780	9	0.00
13/03/2018	2040 On 03-May-18			Bond Future	9.12	101.6209	9.1165	101.6209	39,345.00
13/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8390	9	8390	9	0.00
13/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	142	0	142	0	1,011.00
13/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1274	1	1274	1	1,239.00
13/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8313	9	8313	9	0.00
13/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7849	8	7849	8	1,500.00
13/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8467	9	8467	9	0.00
13/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2368	2	2368	2	0.00
13/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	115	0	115	0	0.00
13/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	140	0	140	0	0.00
13/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	112	0	112	0	0.00

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13/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6156	6	6156	6	0.00
13/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	108	0	108	0	0.00
13/03/2018	2040 On 02-August-18			Bond Future	9.16	98.9937	9.1617	98.9937	420.00
13/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8559	9	8559	9	0.00
13/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8491	9	8491	9	0.00
13/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8424	9	8424	9	0.00
13/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	903	1	903	1	0.00
13/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	916	1	916	1	0.00
13/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	890	1	890	1	0.00
13/03/2018	2044 On 03-May-18			Bond Future	9.17	98.5690	9.1659	98.5690	23,617.00
13/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8434	9	8434	9	0.00
13/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8357	9	8357	9	0.00
13/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8280	9	8280	9	0.00
13/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	133	0	133	0	0.00
13/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	137	0	137	0	0.00
13/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	128	0	128	0	0.00
13/03/2018	2044 On 02-August-18			Bond Future	9.21	96.0106	9.2101	96.0106	0.00
13/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8359	9	8359	9	0.00
13/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8495	9	8495	9	0.00
13/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8427	9	8427	9	0.00
13/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	965	1	965	1	0.00
13/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	951	1	951	1	0.00
13/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	979	1	979	1	0.00
13/03/2018	2046 On 03-May-18			Bond Future	117.77	117.7672	117.7706	117.7672	10,874.00
13/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	10169	10	10169	10	0.00
13/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	10179	10	10179	10	0.00
13/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	10159	10	10159	10	0.00
13/03/2018	2046 On 02-August-18			Bond Future	119.96	119.9508	119.9552	119.9508	0.00
13/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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13/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	8835	9	8835	9	0.00
13/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	8815	9	8815	9	0.00
13/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	8825	9	8825	9	0.00
13/03/2018	2050 On 03-May-18			Bond Future	124.30	124.2920	124.2957	124.2920	9,788.00
13/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	11334	11	11334	11	0.00
13/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	11314	11	11314	11	0.00
13/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	11324	11	11324	11	0.00
13/03/2018	2050 On 02-August-18			Bond Future	124.87	124.8635	124.8683	124.8635	0.00
13/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	12672	13	12672	13	0.00
13/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	12652	13	12652	13	0.00
13/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	12662	13	12662	13	0.00
13/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	AL37 On 03-May-18			Index Future	590.71	591.0740	590.7070	591.0740	0.00
13/03/2018	AL37 On 02-August-18			Index Future	601.63	602.0050	601.6340	602.0050	0.00
13/03/2018	AL7T On 03-May-18			Index Future	692.37	693.5030	692.3650	693.5030	0.00
13/03/2018	AL7T On 02-August-18			Index Future	705.17	706.3290	705.1720	706.3290	0.00
13/03/2018	ALBI On 03-May-18			Index Future	630.64	632.0360	630.6430	632.0360	814.00
13/03/2018	ALBI On 02-August-18			Index Future	642.31	643.7250	642.3090	643.7250	0.00
13/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2018	EL28 On 03-May-18			Bond Future	129.28	129.2724	129.2776	129.2724	0.00
13/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
13/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
13/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
13/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3902	4	3902	4	0.00
13/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3912	4	3912	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
13/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3922	4	3922	4	0.00
13/03/2018	EL28 On 02-August-18			Bond Future	131.68	131.6692	131.6754	131.6692	0.00
13/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3265	3	3265	3	0.00
13/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3275	3	3275	3	0.00
13/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3255	3	3255	3	0.00
13/03/2018	ES33 On 03-May-18			Bond Future	10.38	79.3980	10.3790	79.3980	9,466.00
13/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4966	5	4966	5	0.00
13/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	5081	5	5081	5	0.00
13/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	5024	5	5024	5	0.00
13/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
13/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
13/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
13/03/2018	ES33 On 02-August-18			Bond Future	10.47	80.8662	10.4652	80.8662	0.00
13/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	4058	4	4058	4	0.00
13/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	4116	4	4116	4	0.00
13/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4173	4	4173	4	0.00
13/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
13/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
13/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
13/03/2018	ES42 On 03-May-18			Bond Future	10.52	83.0007	10.5194	83.0007	7,957.00
13/03/2018	ES42 On 02-August-18			Bond Future	10.60	84.5355	10.6019	84.5355	0.00
13/03/2018	GOVI On 03-May-18			GOVI	628.15	629.4680	628.1450	629.4680	612.00
13/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	378550	39	378550	39	0.00
13/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	378750	39	378750	39	0.00
13/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	378650	39	378650	39	0.00
13/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
13/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
13/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
13/03/2018	GOVI On 02-August-18			GOVI	639.77	641.1100	639.7650	641.1100	0.00
13/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	340550	35	340550	35	0.00
13/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	340450	35	340450	35	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
13/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	340650	35	340650	35	0.00
13/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
13/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
13/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
13/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2018	IGOV On 03-May-18			Index Future	252.08	252.0850	252.0810	252.0850	1,128.00
13/03/2018	IGOV On 02-August-18			Index Future	256.76	256.7600	256.7570	256.7600	0.00
13/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
13/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.90	99.9000	99.9000	99.9000	0.00
13/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
13/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.44	100.4400	100.4400	100.4400	0.00
13/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.40	99.4000	99.4000	99.4000	0.00
13/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
13/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
13/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4900	98.4900	98.4900	0.00
13/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.82	98.8200	98.8200	98.8200	0.00
13/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.15	99.1500	99.1500	99.1500	0.00
13/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.46	99.4600	99.4600	99.4600	0.00
13/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.78	99.7800	99.7800	99.7800	0.00
13/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.65	100.6400	100.6500	100.6400	0.00
13/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.31	98.3000	98.3100	98.3000	0.00
13/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.57	95.5700	95.5700	95.5700	0.00
13/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.71	94.7200	94.7100	94.7200	0.00
13/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.82	93.8300	93.8200	93.8300	0.00
13/03/2018	IS05 On 21-September-21			Interest Rate Swap	93.91	93.9200	93.9100	93.9200	0.00
13/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.03	96.0400	96.0300	96.0400	51.00
13/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.08	96.1000	96.0800	96.1000	0.00
13/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.20	97.2200	97.2000	97.2200	0.00
13/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.33	99.3600	99.3300	99.3600	0.00
13/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.52	100.5400	100.5200	100.5400	0.00
13/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.53	95.5600	95.5300	95.5600	0.00
13/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.13	93.1700	93.1300	93.1700	0.00
13/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.05	90.1100	90.0500	90.1100	0.00
13/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.73	88.7900	88.7300	88.7900	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
13/03/2018	IS10 On 21-September-26			Interest Rate Swap	90.85	90.9100	90.8500	90.9100	0.00
13/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.62	94.6800	94.6200	94.6800	0.00
13/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.12	93.1800	93.1200	93.1800	0.00
13/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.15	95.2100	95.1500	95.2100	0.00
13/03/2018	IS10 On 20-September-27			Interest Rate Swap	98.86	98.9100	98.8600	98.9100	0.00
13/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.16	99.2100	99.1600	99.2100	0.00
13/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.30	94.3400	94.3000	94.3400	0.00
13/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	2,500.00
13/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
13/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
13/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
13/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
13/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
13/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
13/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
13/03/2018	R023 On 03-May-18			Bond Future	7.40	102.8862	7.4023	102.8862	73,377.00
13/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3436	3	3436	3	0.00
13/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3474	4	3474	4	0.00
13/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3511	4	3511	4	0.00
13/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6891	7	6891	7	0.00
13/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
13/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	16	0	16	0	0.00
13/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	15	0	15	0	0.00
13/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	17	0	17	0	0.00
13/03/2018	R035 On 03-May-18			Bond Future	8.95	101.2232	8.9536	101.2232	66,923.00
13/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7786	8	7786	8	0.00
13/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1327	1	1327	1	1,000.00
13/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3515	4	3515	4	0.00
13/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7857	8	7857	8	0.00
13/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7715	8	7715	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
13/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	151	0	151	0	0.00
13/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1024	1	1024	1	1,000.00
13/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	146	0	146	0	0.00
13/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	141	0	141	0	0.00
13/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3094	3	3094	3	0.00
13/03/2018	R035 On 02-August-18			Bond Future	8.99	103.0951	8.9940	103.0951	3.00
13/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5663	6	5663	6	0.00
13/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5768	6	5768	6	0.00
13/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5716	6	5716	6	0.00
13/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2097	2	2097	2	0.00
13/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2124	2	2124	2	0.00
13/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2152	2	2152	2	0.00
13/03/2018	R186 On 03-May-18			Bond Future	8.10	118.8389	8.0969	118.8389	199,570.00
13/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5468	6	5468	6	0.00
13/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12675	13	12675	13	0.00
13/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7710	8	7710	8	1,120.00
13/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	4040	4	4040	4	0.00
13/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2972	3	2972	3	0.00
13/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	453	1	453	1	500.00
13/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5407	6	5407	6	0.00
13/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	7044	7	7044	7	0.00
13/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	4099	4	4099	4	0.00
13/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4986	5	4986	5	0.00
13/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10405	11	10405	11	0.00
13/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2449	3	2449	3	7.00
13/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	817	1	817	1	7.00
13/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2201	2	2201	2	0.00
13/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2706	3	2706	3	0.00
13/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5347	6	5347	6	0.00
13/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	10228	10	10228	10	0.00
13/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	19	0	19	0	0.00
13/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	156	0	156	0	0.00
13/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	151	0	151	0	0.00
13/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	313	0	313	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
13/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	64	0	64	0	0.00
13/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	1	0	1	0	3,200.00
13/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	84	0	84	0	4,745.00
13/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	66	0	66	0	0.00
13/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	522	0	522	0	500.00
13/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	373	0	373	0	0.00
13/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	1	0	1	0	10,640.00
13/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	442	0	442	0	3,500.00
13/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1469	1	1469	1	0.00
13/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2123	2	2123	2	0.00
13/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	10	0	10	0	0.00
13/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	61	0	61	0	0.00
13/03/2018	R186 On 02-August-18			Bond Future	8.12	115.7362	8.1234	115.7362	191.00
13/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3367	3	3367	3	0.00
13/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2446	3	2446	3	1,470.00
13/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	465	1	465	1	1,470.00
13/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3323	3	3323	3	0.00
13/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3412	4	3412	4	0.00
13/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4635	5	4635	5	0.00
13/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1622	2	1622	2	0.00
13/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1150	1	1150	1	0.00
13/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1112	1	1112	1	0.00
13/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1131	1	1131	1	0.00
13/03/2018	R186 On 01-November-18			Bond Future	8.15	117.9067	8.1458	117.9067	0.00
13/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3748	4	3748	4	5,000.00
13/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	4038	4	4038	4	0.00
13/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6856	7	6856	7	0.00
13/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3996	4	3996	4	0.00
13/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1966	2	1966	2	5,000.00
13/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	4081	4	4081	4	0.00
13/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	742	1	742	1	5,000.00
13/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1644	2	1644	2	0.00
13/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3158	3	3158	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
13/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1604	2	1604	2	0.00
13/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1623	2	1623	2	0.00
13/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1768	2	1768	2	0.00
13/03/2018	R197 On 03-May-18			Bond Future	306.10	306.1011	306.1037	306.1011	2,388.00
13/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	1664	2	1664	2	0.00
13/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	1644	2	1644	2	0.00
13/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	1654	2	1654	2	0.00
13/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R202 On 03-May-18			Bond Future	236.11	236.1027	236.1092	236.1027	23,064.00
13/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	7	0	7	0	0.00
13/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	7	0	7	0	0.00
13/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	7	0	7	0	0.00
13/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	11388	11	11388	11	0.00
13/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	11368	11	11368	11	0.00
13/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	11378	11	11378	11	0.00
13/03/2018	R204 On 03-May-18			Bond Future	6.23	104.1070	6.2273	104.1070	21,652.00
13/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	522	1	522	1	0.00
13/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	528	1	528	1	0.00
13/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	516	1	516	1	0.00
13/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R207 On 03-May-18			Bond Future	6.62	103.2893	6.6176	103.2893	23,532.00
13/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1511	2	1511	2	0.00
13/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1495	2	1495	2	0.00
13/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1480	2	1480	2	0.00
13/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R208 On 03-May-18			Bond Future	6.96	100.2167	6.9607	100.2167	35,809.00
13/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	2063	2	2063	2	0.00
13/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	2088	2	2088	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
13/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	2113	2	2113	2	0.00
13/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	5	0	5	0	0.00
13/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	5	0	5	0	0.00
13/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	6	0	6	0	0.00
13/03/2018	R209 On 03-May-18			Bond Future	8.95	76.9669	8.9524	76.9669	81,127.00
13/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6210	6	6210	6	0.00
13/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8449	9	8449	9	0.00
13/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7120	7	7120	7	0.00
13/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11434	12	11434	12	0.00
13/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5600	6	5600	6	435.00
13/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5722	6	5722	6	0.00
13/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	2979	3	2979	3	1,321.00
13/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6271	6	6271	6	0.00
13/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2409	3	2409	3	250.00
13/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3930	4	3930	4	0.00
13/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1345	1	1345	1	1,321.00
13/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6149	6	6149	6	0.00
13/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	92	0	92	0	0.00
13/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	714	1	714	1	0.00
13/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	86	0	86	0	0.00
13/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	49	0	49	0	11,067.00
13/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	309	0	309	0	250.00
13/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	117	0	117	0	250.00
13/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	518	0	518	0	0.00
13/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1362	1	1362	1	0.00
13/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	89	0	89	0	0.00
13/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	18	0	18	0	435.00
13/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	125	0	125	0	0.00
13/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	1	0	1	0	435.00
13/03/2018	R209 On 02-August-18			Bond Future	8.99	78.3902	8.9899	78.3902	816.00
13/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11829	12	11829	12	0.00
13/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8405	9	8405	9	0.00
13/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5465	6	5465	6	435.00
13/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9326	10	9326	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
13/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9381	10	9381	10	0.00
13/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9435	10	9435	10	0.00
13/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	217	0	217	0	0.00
13/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	864	1	864	1	0.00
13/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	227	0	227	0	0.00
13/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	222	0	222	0	0.00
13/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	328	0	328	0	435.00
13/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	76	0	76	0	435.00
13/03/2018	R209 On 01-November-18			Bond Future	9.03	76.7115	9.0265	76.7115	0.00
13/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75597	76	75597	76	0.00
13/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75597	76	75597	76	0.00
13/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7409	8	7409	8	0.00
13/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75597	76	75597	76	0.00
13/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4406	5	4406	5	0.00
13/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7258	7	7258	7	0.00
13/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10377	11	10377	11	0.00
13/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	454	0	454	0	0.00
13/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1139	1	1139	1	0.00
13/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1101	1	1101	1	0.00
13/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2220	2	2220	2	0.00
13/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R210 On 03-May-18			Bond Future	187.43	187.4275	187.4313	187.4275	2,159.00
13/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
13/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
13/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
13/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	4019	4	4019	4	0.00
13/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	4009	4	4009	4	0.00
13/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	4029	4	4029	4	0.00
13/03/2018	R212 On 03-May-18			Bond Future	155.15	155.1510	155.1519	155.1510	4,755.00
13/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	872	1	872	1	0.00
13/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	852	1	852	1	0.00
13/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	862	1	862	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
13/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
13/03/2018	R213 On 03-May-18			Bond Future	8.63	88.9831	8.6298	88.9831	44,803.00
13/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	6261	6	6261	6	0.00
13/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	6322	6	6322	6	0.00
13/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	6383	7	6383	7	0.00
13/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	58	0	58	0	0.00
13/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	63	0	63	0	0.00
13/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	61	0	61	0	0.00
13/03/2018	R213 On 02-August-18			Bond Future	8.66	90.6286	8.6634	90.6286	1.00
13/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3930	4	3930	4	0.00
13/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3883	4	3883	4	0.00
13/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3835	4	3835	4	0.00
13/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1198	1	1198	1	0.00
13/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1217	1	1217	1	0.00
13/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1179	1	1179	1	0.00
13/03/2018	R214 On 03-May-18			Bond Future	9.08	76.7919	9.0818	76.7919	47,218.00
13/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6518	7	6518	7	0.00
13/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6581	7	6581	7	0.00
13/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6455	7	6455	7	0.00
13/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	111	0	111	0	0.00
13/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	107	0	107	0	0.00
13/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	104	0	104	0	0.00
13/03/2018	R248 On 03-May-18			Bond Future	9.13	98.1209	9.1273	98.1209	90,984.00
13/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8697	9	8697	9	0.00
13/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8617	9	8617	9	0.00
13/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8538	9	8538	9	0.00
13/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	136	0	136	0	0.00
13/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	140	0	140	0	0.00
13/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	132	0	132	0	0.00